



Daily MTM Report

Daily summary for: 06/09/2011

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			7.14890	7.13920		16.33	132,047,331.90	18,471	218,341.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		1.00000	1,000	26.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		912.00000	902,000	26.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	1,000	26.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		962.00000	952,000	26.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	26.31	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		863.00000	853,000	26.31	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		667.00000	656,000	25.17	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		6.00000	5,000	25.17	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		28.00000	25,000	19.62	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		289.00000	276,000	19.62	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		344.00000	353,000	15.86	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		5.00000	4,000	15.86	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		254.00000	261,000	15.99	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		15.00000	12,000	15.99	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		333.00000	321,000	20.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		22.00000	20,000	20.28	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		473.00000	461,000	22.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		12.00000	10,000	22.35	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		441.00000	451,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	17.26	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		540.00000	550,000	18.67	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		72.00000	65,000	16.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		111.00000	114,000	16.26	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,661.00000	2,651,000	37.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		205.00000	193,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		44.00000	42,000	18.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		131.00000	119,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		70.00000	68,000	16.98	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.37	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		590.00000	600,000	19.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		392.00000	402,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		3.00000	3,000	16.56	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		9.00000	7,000	15.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		298.00000	306,000	15.93	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		379.00000	367,000	20.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		18.00000	16,000	20.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		213.00000	219,000	16.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		24.00000	20,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		10.00000	8,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		521.00000	509,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		88.00000	87,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		99.00000	88,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		175.00000	180,000	16.13	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		36.00000	31,000	16.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		739.00000	749,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	6,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		618.00000	607,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,389.00000	1,399,000	26.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		56.00000	53,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		167.00000	154,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		14.00000	13,000	21.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		425.00000	414,000	21.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,339.00000	1,349,000	25.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,012.00000	1,002,000	26.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,289.00000	1,299,000	25.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		8.00000	7,000	23.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		569.00000	558,000	23.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		839.00000	849,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,439.00000	1,449,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		140.00000	145,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		51.00000	46,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		491.00000	500,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	17.97	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		35.00000	33,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		246.00000	234,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		3.00000	3,000	26.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		764.00000	754,000	26.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,111.00000	1,101,000	27.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,189.00000	1,199,000	24.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		889.00000	899,000	22.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,061.00000	1,051,000	26.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	4,000	25.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		715.00000	705,000	25.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,161.00000	1,151,000	27.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,139.00000	1,149,000	24.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Call		1,039.00000	1,049,000	23.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	2,000	26.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		813.00000	803,000	26.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,089.00000	1,099,000	23.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,211.00000	1,201,000	27.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.23770	7.22910		17.15	16,878,316.40	2,332	75,144.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		224.00000	222,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		345.00000	334,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		208.00000	206,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		379.00000	368,000	17.98	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		241.00000	240,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		312.00000	302,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		67.00000	67,000	15.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		546.00000	555,000	15.77	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		862.00000	853,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		91.00000	91,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		150.00000	144,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		379.00000	382,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		281.00000	270,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		260.00000	258,000	17.15	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,087.00000	1,098,000	17.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		8.00000	10,000	17.59	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		450.00000	440,000	18.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		179.00000	178,000	18.54	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		800.00000	813,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		21.00000	25,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		847.00000	860,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		18.00000	22,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		990.00000	1,002,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		11.00000	14,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		85.00000	86,000	21.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		906.00000	898,000	21.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,283.00000	1,293,000	18.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		4.00000	5,000	18.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		193.00000	192,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		414.00000	404,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		585.00000	595,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		56.00000	57,000	15.78	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		508.00000	516,000	15.76	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		79.00000	78,000	15.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		103.00000	103,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		774.00000	765,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		135.00000	134,000	19.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		606.00000	596,000	19.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		471.00000	479,000	15.75	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		92.00000	91,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		942.00000	954,000	16.92	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		13.00000	16,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		894.00000	907,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		15.00000	19,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,234.00000	1,244,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		5.00000	6,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		118.00000	118,000	20.27	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		689.00000	680,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		155.00000	154,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		526.00000	516,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		667.00000	678,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		38.00000	40,000	15.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,382.00000	1,392,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		3.00000	4,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		110.00000	110,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		731.00000	722,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		251.00000	242,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		280.00000	280,000	16.95	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		710.00000	721,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		31.00000	33,000	15.81	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		60.00000	61,000	23.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,181.00000	1,173,000	23.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		71.00000	72,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,042.00000	1,034,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,136.00000	1,147,000	17.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		7.00000	9,000	17.81	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	19/12/2011	Foreign Exchange Future	7.15	Call		302.00000	303,000	16.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		223.00000	215,000	16.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		439.00000	443,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		110.00000	105,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		326.00000	327,000	16.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		197.00000	189,000	16.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		625.00000	636,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		46.00000	48,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,038.00000	1,050,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		9.00000	12,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		63.00000	65,000	23.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,134.00000	1,127,000	23.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		754.00000	767,000	16.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		25.00000	29,000	16.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		408.00000	411,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		129.00000	123,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		145.00000	144,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		566.00000	556,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		56.00000	58,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,227.00000	1,220,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		67.00000	68,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,088.00000	1,080,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		126.00000	126,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		647.00000	638,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		352.00000	354,000	16.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		173.00000	166,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		80.00000	81,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		951.00000	943,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,185.00000	1,195,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		6.00000	7,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		97.00000	97,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		818.00000	809,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		167.00000	166,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		488.00000	478,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		75.00000	76,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		996.00000	988,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31790	7.31080		17.32	768,379.50	105	16,838.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		499.00000	501,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		224.00000	219,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		473.00000	475,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		248.00000	243,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		525.00000	528,000	16.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		200.00000	196,000	16.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		518.00000	520,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		207.00000	202,000	16.18	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		443.00000	443,000	16.75	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		282.00000	275,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		399.00000	399,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		338.00000	331,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		644.00000	650,000	15.95	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		133.00000	132,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		420.00000	420,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		309.00000	302,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		679.00000	686,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		118.00000	118,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		293.00000	292,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		532.00000	524,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		200.00000	199,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		839.00000	831,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		342.00000	340,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		431.00000	422,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		147.00000	146,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,136.00000	1,128,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		716.00000	723,000	15.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		105.00000	105,000	15.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		141.00000	140,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,180.00000	1,172,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		610.00000	615,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		149.00000	147,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		191.00000	190,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		880.00000	872,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		466.00000	468,000	16.56	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		255.00000	250,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		753.00000	761,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		92.00000	93,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		325.00000	323,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		464.00000	455,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		160.00000	159,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,049.00000	1,041,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		219.00000	218,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		758.00000	750,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		491.00000	493,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		230.00000	225,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		792.00000	801,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		81.00000	83,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		230.00000	228,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		719.00000	710,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		183.00000	182,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		922.00000	914,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		209.00000	208,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		798.00000	790,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		167.00000	166,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,006.00000	998,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		360.00000	359,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		399.00000	391,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		379.00000	378,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		368.00000	360,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		577.00000	581,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		166.00000	163,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		253.00000	251,000	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		642.00000	633,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		175.00000	174,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		964.00000	956,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		309.00000	307,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		498.00000	489,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		962.00000	972,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		51.00000	54,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,189.00000	1,200,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		28.00000	32,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		279.00000	277,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		568.00000	559,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		153.00000	152,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,092.00000	1,084,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,143.00000	1,153,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		32.00000	35,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		545.00000	548,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		184.00000	180,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		241.00000	239,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		680.00000	671,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		135.00000	135,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,224.00000	1,217,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		918.00000	928,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		57.00000	60,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		266.00000	264,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		605.00000	596,000	18.74	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		832.00000	841,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		71.00000	73,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		874.00000	884,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		63.00000	66,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,006.00000	1,017,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		45.00000	49,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,236.00000	1,247,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		25.00000	29,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		129.00000	129,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,268.00000	1,261,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		124.00000	124,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,313.00000	1,306,000	22.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.39550	7.39100		17.48	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		516.00000	515,000	16.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		375.00000	370,000	16.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		495.00000	494,000	17.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		404.00000	399,000	17.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		537.00000	537,000	16.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		346.00000	342,000	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.47490	7.47480		18.02	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		658.00000	654,000	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		383.00000	379,000	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		636.00000	632,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		411.00000	407,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		681.00000	677,000	16.83	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		356.00000	352,000	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		439.00000	436,000	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		614.00000	611,000	17.34	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.55330	7.57650		18.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		581.00000	567,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		705.00000	714,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		564.00000	550,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		738.00000	747,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		598.00000	584,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		672.00000	681,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		913.00000	924,000	19.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		489.00000	477,000	19.37	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.33200	8.58680		19.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,268.00000	1,122,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,181.00000	1,290,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,251.00000	1,106,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,214.00000	1,324,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,287.00000	1,139,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,150.00000	1,257,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		877.00000	974,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,464.00000	1,306,000	19.32	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.46270	9.45250		21.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,732.00000	1,734,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,480.00000	1,471,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,714.00000	1,717,000	21.00	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		1,512.00000	1,504,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,750.00000	1,752,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,448.00000	1,439,000	20.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.14890	7.13920		16.33	50,042.30	7	460.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,060.00000	11,384,000	16.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			7,140.00000	6,494,000	16.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			8,826.00000	8,733,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			9,906.00000	8,843,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,043.00000	14,484,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			5,123.00000	4,594,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			13,091.00000	11,955,000	16.98	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			7,011.00000	6,845,000	16.98	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.23770	7.22910		17.15	289,508.00	40	144.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			37,884.00000	38,163,000	16.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			14,974.00000	14,393,000	16.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			35,153.00000	35,359,000	16.34	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			17,243.00000	16,589,000	16.34	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			40,792.00000	41,143,000	15.94	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			12,882.00000	12,373,000	15.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.43970	11.48810		14.26	17,159,550.00	1,500	22,434.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		122.00000	95,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		134.00000	155,000	14.26	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		101.00000	78,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		163.00000	188,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		148.00000	118,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		110.00000	128,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		69.00000	52,000	15.15	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		231.00000	262,000	15.15	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		11.00000	8,000	17.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		623.00000	668,000	17.82	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	11,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		499.00000	451,000	14.74	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		990.00000	941,000	19.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		2.00000	1,000	19.33	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		546.00000	498,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		8.00000	8,000	14.80	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		35.00000	39,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		323.00000	279,000	14.55	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		644.00000	595,000	15.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		6.00000	5,000	15.80	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		20.00000	21,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		408.00000	361,000	14.65	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		365.00000	319,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		27.00000	29,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		25.00000	18,000	16.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		437.00000	478,000	16.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		47.00000	35,000	15.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		309.00000	345,000	15.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		38.00000	28,000	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		350.00000	388,000	16.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		283.00000	241,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		45.00000	51,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		742.00000	693,000	16.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		4.00000	3,000	16.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		57.00000	43,000	15.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		269.00000	303,000	15.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		31.00000	23,000	16.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		393.00000	433,000	16.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		841.00000	792,000	17.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		3.00000	2,000	17.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.57170	11.62190		15.06	613,300.10	53	12,779.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		366.00000	338,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		394.00000	416,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		347.00000	320,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		425.00000	448,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		386.00000	357,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		364.00000	385,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		202.00000	186,000	16.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		780.00000	814,000	16.97	122,100.00	150	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		542.00000	505,000	14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		220.00000	233,000	14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		279.00000	257,000	16.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		557.00000	585,000	16.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		328.00000	303,000	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		456.00000	481,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,155.00000	1,104,000	13.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		33.00000	32,000	13.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		979.00000	930,000	13.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		57.00000	58,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.68940	11.74280			23,378.80	2	2,762.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		687.00000	650,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		394.00000	411,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		662.00000	626,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		419.00000	437,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		713.00000	675,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		370.00000	386,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		638.00000	603,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		445.00000	464,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		493.00000	465,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		650.00000	676,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		955.00000	909,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		212.00000	220,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		530.00000	500,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		587.00000	611,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		371.00000	348,000	17.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		928.00000	959,000	17.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		739.00000	701,000	15.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		346.00000	362,000	15.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,026.00000	978,000	14.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		183.00000	189,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		571.00000	538,000	15.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		528.00000	549,000	15.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		887.00000	842,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		244.00000	253,000	14.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.80230	11.86100		16.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		698.00000	670,000	16.63	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		687.00000	718,000	16.63	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		679.00000	651,000	16.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		718.00000	749,000	16.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		718.00000	690,000	16.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		657.00000	688,000	16.54	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09270	0.09280		16.11	0.00	0	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,280.00000	1,270,000	26.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		304.00000	294,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		24.00000	24,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,280.00000	2,270,000	23.68	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	23.68	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,720.00000	1,140,730,000	39.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09400	0.09410		17.56	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,423.00000	1,414,000	17.52	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		13.00000	14,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		591.00000	580,000	17.56	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		181.00000	180,000	17.56	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,413.00000	2,403,000	23.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.03340	10.05490		13.58	10,043,433.40	1,001	61,290.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		414.00000	393,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		9.00000	10,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		368.00000	347,000	14.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		13.00000	14,000	14.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		461.00000	440,000	14.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		6.00000	7,000	14.58	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		25.00000	28,000	14.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		280.00000	261,000	14.13	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		366.00000	383,000	15.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		21.00000	16,000	15.64	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		756.00000	734,000	16.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	16.78	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		43.00000	36,000	14.75	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		238.00000	253,000	14.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		134.00000	121,000	13.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		79.00000	88,000	13.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		7.00000	5,000	17.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		602.00000	622,000	17.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		656.00000	635,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	2,000	15.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		11.00000	7,000	16.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		506.00000	524,000	16.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		8.00000	6,000	16.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		553.00000	573,000	16.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		13.00000	10,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		458.00000	477,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	1,000	21.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,046.00000	1,068,000	21.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		1.00000	1,000	21.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,096.00000	1,118,000	21.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	25.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,545.00000	1,567,000	25.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		3.00000	2,000	19.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		798.00000	819,000	19.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		27.00000	21,000	15.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		322.00000	338,000	15.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		54.00000	46,000	14.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		199.00000	213,000	14.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15350	10.17620			10,772,863.50	1,061	6,363.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		523.00000	507,000	14.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		147.00000	154,000	14.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		491.00000	477,000	14.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		165.00000	174,000	14.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		555.00000	539,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		129.00000	136,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		405.00000	394,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		229.00000	241,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		705.00000	686,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		79.00000	83,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		915.00000	894,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		39.00000	41,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		829.00000	808,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		53.00000	55,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		51.00000	52,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,625.00000	1,649,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		433.00000	420,000	14.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		207.00000	217,000	14.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		59.00000	60,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,483.00000	1,507,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		745.00000	725,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		69.00000	72,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		114.00000	113,000	17.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		938.00000	960,000	17.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		290.00000	284,000	15.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		364.00000	381,000	15.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		56.00000	57,000	20.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,530.00000	1,554,000	20.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		255.00000	250,000	15.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		429.00000	447,000	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		380.00000	369,000	14.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		254.00000	266,000	14.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		665.00000	647,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		89.00000	94,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		91.00000	91,000	18.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,115.00000	1,138,000	18.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		332.00000	324,000	14.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		306.00000	321,000	14.89	0.00	0	400.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.26510	10.28970		15.48	112,916.10	11	8,114.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		541.00000	534,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		351.00000	369,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		517.00000	511,000	15.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		377.00000	396,000	15.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		566.00000	558,000	14.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		326.00000	343,000	14.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,300.00000	1,278,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		60.00000	63,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		472.00000	467,000	15.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		432.00000	452,000	15.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		706.00000	693,000	14.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		216.00000	228,000	14.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,345.00000	1,323,000	14.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		55.00000	58,000	14.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		647.00000	636,000	14.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		257.00000	271,000	14.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		347.00000	345,000	16.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		657.00000	680,000	16.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		304.00000	304,000	16.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		764.00000	789,000	16.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		451.00000	447,000	15.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		461.00000	482,000	15.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		228.00000	230,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,038.00000	1,065,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		168.00000	170,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,378.00000	1,405,000	18.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		268.00000	269,000	17.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		878.00000	904,000	17.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		140.00000	142,000	19.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,600.00000	1,627,000	19.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		258.00000	259,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		918.00000	944,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		884.00000	867,000	14.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		144.00000	152,000	14.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		195.00000	197,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,205.00000	1,232,000	18.21	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			415.02400	413.20400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			421.07900	419.50100			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			380.97000	379.17100			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			386.52800	384.94900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future			7.18440	7.17540		16.83	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		495.00000	505,000	15.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		20.00000	21,000	15.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		452.00000	461,000	15.54	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		27.00000	27,000	15.54	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		540.00000	550,000	15.73	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		15.00000	16,000	15.73	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		93.00000	88,000	15.98	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		268.00000	272,000	15.98	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		330.00000	321,000	18.37	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		105.00000	105,000	18.37	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.51090	7.51640		12.85	0.00	0	26,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		867.00000	861,000	21.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		817.00000	811,000	22.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		916.00000	911,000	21.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		85.00000	78,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		69.00000	67,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		117.00000	109,000	13.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		51.00000	48,000	13.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		518.00000	513,000	18.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		2.00000	2,000	18.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		324.00000	318,000	15.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		8.00000	7,000	15.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		63.00000	57,000	13.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		97.00000	96,000	13.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		371.00000	366,000	15.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		5.00000	5,000	15.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	3,000	16.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		437.00000	442,000	16.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		767.00000	761,000	22.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	0,000	22.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		3.00000	2,000	16.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		487.00000	491,000	16.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		717.00000	712,000	21.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	21.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		420.00000	414,000	16.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		4.00000	3,000	16.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	18.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		635.00000	640,000	18.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		152.00000	145,000	13.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		36.00000	34,000	13.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		2.00000	2,000	17.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		536.00000	541,000	17.55	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.52220	7.52950		13.14	1,128,330.00	150	1,031.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		890.00000	883,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	11,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		843.00000	836,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		14.00000	14,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		942.00000	934,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		13.00000	12,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		224.00000	219,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		195.00000	197,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		341.00000	335,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		112.00000	113,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.53770	7.54750		13.36	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		456.00000	449,000	13.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		159.00000	161,000	13.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		426.00000	419,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		179.00000	181,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		488.00000	481,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		141.00000	143,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		369.00000	362,000	13.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		222.00000	224,000	13.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		676.00000	667,000	13.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		79.00000	79,000	13.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		220.00000	216,000	13.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		423.00000	428,000	13.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		343.00000	336,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		246.00000	248,000	13.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		636.00000	627,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		89.00000	89,000	13.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,361.00000	1,352,000	15.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	14,000	15.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.58480	8.58370		14.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,637.00000	1,636,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		353.00000	351,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,602.00000	1,602,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		368.00000	367,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,671.00000	1,670,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		337.00000	335,000	12.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21260	7.20470		10.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		44.00000	41,000	10.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		89.00000	78,000	10.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		30.00000	27,000	11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		125.00000	114,000	11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		64.00000	62,000	10.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		59.00000	49,000	10.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	0,000	16.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		596.00000	587,000	16.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	15.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		546.00000	538,000	15.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	0,000	17.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		645.00000	637,000	17.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		4.00000	3,000	13.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		349.00000	340,000	13.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		605.00000	613,000	16.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	16.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		308.00000	315,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		3.00000	2,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	18.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		745.00000	737,000	18.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.28840	7.28180		11.40	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		194.00000	196,000	11.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		162.00000	158,000	11.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		171.00000	171,000	11.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		189.00000	183,000	11.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		220.00000	223,000	11.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		138.00000	135,000	11.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		76.00000	77,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		444.00000	439,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		508.00000	517,000	11.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		26.00000	29,000	11.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		85.00000	86,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		403.00000	398,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		465.00000	474,000	11.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		33.00000	36,000	11.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		135.00000	136,000	11.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		253.00000	248,000	11.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		424.00000	432,000	11.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		42.00000	44,000	11.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		120.00000	121,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		288.00000	283,000	12.17	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00050	0.00070			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.28670	0.26780			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34780	9.08760		16.55	0.00	0	18.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,438.00000	699,000	20.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	1,000	20.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,388.00000	649,000	19.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	1,000	19.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,488.00000	749,000	21.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	1,000	21.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		692.00000	84,000	17.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		4.00000	136,000	17.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		164.00000	5,000	22.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		126.00000	707,000	22.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		190.00000	6,000	22.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		102.00000	658,000	22.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,288.00000	551,000	18.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	3,000	18.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		219.00000	7,000	22.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		81.00000	609,000	22.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		323.00000	16,000	21.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		35.00000	468,000	21.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		285.00000	12,000	21.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		47.00000	514,000	21.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		140.00000	4,000	23.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		152.00000	756,000	23.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		89.00000	2,000	24.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		251.00000	904,000	24.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,238.00000	501,000	17.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	3,000	17.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.48230	9.24220		17.42	229,022.10	27	266.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,000.00000	396,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		58.00000	214,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		959.00000	371,000	16.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		67.00000	239,000	16.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,045.00000	422,000	16.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		53.00000	190,000	16.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		839.00000	306,000	17.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		97.00000	324,000	17.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,136.00000	478,000	15.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		44.00000	146,000	15.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,369.00000	654,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		27.00000	72,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		801.00000	288,000	17.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		109.00000	356,000	17.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		570.00000	190,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		228.00000	608,000	19.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		346.00000	109,000	21.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		504.00000	1,027,000	21.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		443.00000	143,000	20.75	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		351.00000	811,000	20.75	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		878.00000	326,000	17.20	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		86.00000	294,000	17.20	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		1,275.00000	579,000	15.52	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		33.00000	97,000	15.52	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,512.00000	776,000	15.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		20.00000	44,000	15.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		628.00000	213,000	18.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		186.00000	531,000	18.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,608.00000	862,000	14.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		16.00000	30,000	14.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		693.00000	240,000	18.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		151.00000	458,000	18.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		542.00000	179,000	19.77	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		250.00000	647,000	19.77	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		764.00000	271,000	17.94	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		122.00000	389,000	17.94	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		329.00000	103,000	22.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		537.00000	1,071,000	22.11	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		422.00000	135,000	20.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		380.00000	853,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			381.14500	379.51900			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		225,190.00000	241,450,000		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		225,090.00000	241,350,000		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		225,290.00000	241,550,000		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			386.70600	385.30200			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		163,020.00000	177,060,000		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		162,920.00000	176,960,000		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		163,120.00000	177,160,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			163.45100	163.38700			3,269,020.00	2	83.00
IGOV	On	02/02/2012	Index Future			165.83600	165.87700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.11300	449.09600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.53000	5.53000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.43000	5.43000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.37000	5.37000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.24000	5.25000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.18000	5.21000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.14000	5.17000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.11000	5.15000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.14000	5.16000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.22000	5.24000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.34000	5.36000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.54000	5.57000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.78000	5.82000			0.00	0	1,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			379.52600	376.82200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			385.06300	382.56400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.33800	6.35800		4.00	225,252,713.24	1,786	16,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		7,043.00000	7,120,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		7,222.00000	7,299,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,864.00000	6,941,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		492.00000	459,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		1,231.00000	1,275,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		116.00000	105,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		2,565.00000	2,631,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,905.00000	2,973,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		81.00000	71,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		4,509.00000	4,585,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		11.00000	10,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.37800	6.37600		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,407.00000	7,399,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		33.00000	32,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,570.00000	7,562,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		29.00000	28,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		7,243.00000	7,236,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	36,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,726.00000	1,717,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,100.00000	1,098,000	4.26	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		2,165.00000	2,166,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		798.00000	792,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,926.00000	2,917,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		523.00000	521,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.40200	6.40900		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		6,144.00000	6,165,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		153.00000	151,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		6,291.00000	6,311,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		143.00000	139,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,998.00000	6,019,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		165.00000	162,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.39800	6.44100		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		5,200.00000	5,310,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		474.00000	450,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,325.00000	5,436,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		451.00000	428,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		5,076.00000	5,185,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		497.00000	473,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			7.76400	7.86600		12.00	180,616,276.50	1,410	21,443.00
R186	On	03/11/2011	Bond Future	9.00	Call		10,887.00000	11,896,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		92.00000	57,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		11,316.00000	12,330,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		77.00000	48,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		10,459.00000	11,462,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		110.00000	70,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		221.00000	147,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		8,758.00000	9,727,000	12.32	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,435.00000	1,094,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,782.00000	4,484,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		749.00000	542,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		5,533.00000	6,369,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		7,100.00000	8,015,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		418.00000	289,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		11,744.00000	12,763,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		64.00000	39,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		2,792.00000	2,249,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		2,118.00000	2,619,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		3,168.00000	3,805,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		1,816.00000	1,410,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		4,449.00000	5,209,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,119.00000	835,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			7.82000	7.91700		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		11,048.00000	11,879,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		869.00000	724,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		11,420.00000	12,261,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		801.00000	666,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		10,678.00000	11,500,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		941.00000	788,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future			7.87300	7.97600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		11,371.00000	12,166,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,875.00000	1,651,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		11,706.00000	12,511,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,774.00000	1,560,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		11,039.00000	11,824,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,981.00000	1,748,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.91800	8.03600		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		9,976.00000	10,774,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,353.00000	3,004,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		10,276.00000	11,086,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,209.00000	2,872,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		9,680.00000	10,466,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,504.00000	3,143,000	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			214.27611	214.09633			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,096.00000	2,276,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,046.00000	2,226,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,146.00000	2,326,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			245.77318	245.77747			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,277.00000	7,273,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		7,227.00000	7,223,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		7,327.00000	7,323,000		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			6.01100	6.02500		2.50	193,392,188.86	1,742	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,611.00000	5,652,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,748.00000	5,789,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		5,473.00000	5,515,000	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			6.02100	6.01000		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,874.00000	5,844,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Call		6,000.00000	5,970,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,748.00000	5,718,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.01200	6.00900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,291.00000	4,283,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		64.00000	63,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,403.00000	4,395,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		58.00000	57,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,179.00000	4,171,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		70.00000	70,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.96600	6.00600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,471.00000	3,551,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		156.00000	145,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,569.00000	3,649,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		145.00000	135,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,374.00000	3,454,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		168.00000	157,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.96948	185.97273			0.00	0	28,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,473.00000	185,469,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		185,423.00000	185,419,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		185,523.00000	185,519,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.01884	186.14219			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,142.00000	9,019,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,092.00000	8,969,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,192.00000	9,069,000		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			7.09800	7.14400		6.50	0.00	0	2,077.00
R203	On	03/11/2011	Bond Future	8.50	Call		6,364.00000	6,585,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		12.00000	9,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,587.00000	6,808,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		10.00000	7,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		6,142.00000	6,362,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		16.00000	12,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.16600	7.20000		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,136.00000	7,281,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		185.00000	171,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,334.00000	7,480,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		169.00000	155,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,938.00000	7,082,000	7.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		202.00000	187,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.22700	7.26800		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,878.00000	7,033,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		482.00000	453,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,056.00000	7,213,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		453.00000	426,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,700.00000	6,854,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		512.00000	482,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.27400	7.33900		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,949.00000	6,159,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,107.00000	1,037,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,104.00000	6,316,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,060.00000	992,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,796.00000	6,003,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,156.00000	1,084,000	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			7.33900	7.38000		7.50	319,984.50	3	2,785.00
R204	On	03/11/2011	Bond Future	8.75	Call		7,314.00000	7,540,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		14.00000	11,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,566.00000	7,792,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		12.00000	9,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		7,063.00000	7,288,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		18.00000	14,000	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			7.40700	7.43700		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,204.00000	8,353,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		174.00000	160,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,432.00000	8,582,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		158.00000	146,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,977.00000	8,125,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		191.00000	177,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.47000	7.50600		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,954.00000	7,106,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		702.00000	666,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,159.00000	7,313,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		666.00000	631,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,756.00000	6,906,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		746.00000	708,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.52300	7.57900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,021.00000	6,223,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,501.00000	1,420,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,195.00000	6,399,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,437.00000	1,358,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,849.00000	6,049,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,568.00000	1,485,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			5.84100	5.83800		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,861.00000	3,855,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,960.00000	3,953,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,762.00000	3,756,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.82900	5.78800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,981.00000	3,906,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		3.00000	4,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,068.00000	3,993,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,894.00000	3,819,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	5,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.79000	5.75800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,850.00000	2,802,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		84.00000	87,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,921.00000	2,873,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		77.00000	81,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,779.00000	2,732,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		91.00000	95,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.68100	5.70900		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,281.00000	2,313,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		177.00000	170,000	2.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		2,337.00000	2,370,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		165.00000	159,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,223.00000	2,255,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		186.00000	179,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.50800	7.59000		8.75	1,007,131.70	10	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,639.00000	7,113,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		44.00000	29,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,903.00000	7,379,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		36.00000	24,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		6,375.00000	6,847,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		52.00000	36,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		675.00000	533,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,495.00000	2,841,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,594.00000	3,999,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		338.00000	254,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,567.00000	5,006,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		181.00000	131,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,440.00000	2,108,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		699.00000	855,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		978.00000	791,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,923.00000	2,224,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		593.00000	463,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,702.00000	3,061,000	8.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.40	Call		4,819.00000	5,265,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		153.00000	111,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.57400	7.64800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,761.00000	8,145,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		319.00000	274,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,996.00000	8,383,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		293.00000	251,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,528.00000	7,908,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		348.00000	299,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.63800	7.72000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,667.00000	7,024,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,084.00000	979,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,869.00000	7,231,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,026.00000	925,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,461.00000	6,814,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,140.00000	1,031,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.69400	7.79500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,625.00000	7,030,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,581.00000	1,432,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,812.00000	7,222,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,513.00000	1,370,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,440.00000	6,840,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,652.00000	1,498,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.54600	7.63300		9.75	0.00	0	7,121.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,844.00000	7,382,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		55.00000	36,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		7,124.00000	7,665,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		46.00000	30,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		6,565.00000	7,100,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		66.00000	44,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		695.00000	538,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,688.00000	3,087,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		345.00000	254,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,872.00000	4,338,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,916.00000	5,419,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		185.00000	132,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,684.00000	8,230,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		31.00000	21,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.60700	7.68700		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		8,128.00000	8,573,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		377.00000	321,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,377.00000	8,825,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		347.00000	295,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,880.00000	8,321,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		409.00000	349,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			7.66400	7.75100		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		8,068.00000	8,506,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		839.00000	746,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,296.00000	8,738,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		793.00000	703,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,842.00000	8,275,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		889.00000	790,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.71200	7.81700		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		7,056.00000	7,515,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,713.00000	1,546,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		7,259.00000	7,724,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,641.00000	1,479,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,855.00000	7,308,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,789.00000	1,615,000	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			7.98300	8.11000		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		5,821.00000	6,815,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		422.00000	272,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		6,159.00000	7,172,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		363.00000	232,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		5,487.00000	6,461,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		489.00000	319,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.02900	8.15400		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		8,048.00000	8,949,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,099.00000	885,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		8,347.00000	9,262,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,017.00000	817,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		7,751.00000	8,639,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,185.00000	958,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.07200	8.20200		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		8,449.00000	9,313,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,933.00000	1,650,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		8,723.00000	9,600,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,828.00000	1,557,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		8,177.00000	9,029,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,044.00000	1,749,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.11000	8.25100		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		10,212.00000	11,150,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,268.00000	1,973,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		10,477.00000	11,425,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,169.00000	1,884,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		9,949.00000	10,875,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,372.00000	2,065,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			137.63166	137.63404			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,634.00000	6,632,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		6,584.00000	6,582,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		6,684.00000	6,682,000		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			112.92134	112.75531			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,505.00000	111,671,000		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		111,455.00000	111,621,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,555.00000	111,721,000		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			113.23108	113.13567			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,636.00000	2,731,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Call		2,586.00000	2,681,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,686.00000	2,781,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.52066	111.32184			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,822.00000	109,021,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		108,772.00000	108,971,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,872.00000	109,071,000		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			111.67940	111.54977			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,050.00000	3,179,000		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		3,000.00000	3,129,000		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		3,100.00000	3,229,000		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			8.01300	8.11000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		5,436.00000	6,306,000		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		5,840.00000	6,709,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		5,030.00000	5,899,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.06800	8.16100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		6,943.00000	7,766,000		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		7,331.00000	8,154,000		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		6,553.00000	7,376,000		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			8.11600	8.21300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		8,367.00000	9,215,000		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		8,740.00000	9,589,000		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		7,991.00000	8,840,000		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			8.15700	8.26600			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,875.00000	8,817,000		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		8,247.00000	9,189,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		7,501.00000	8,443,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,518.48000	14,533.21000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.11860	1.11790		16.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		247.00000	248,000	16.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		68.00000	62,000	16.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		53.00000	48,000	18.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		374.00000	362,000	18.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		684.00000	691,000	18.59	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		5.00000	5,000	18.59	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.13300	1.13250		17.28	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		574.00000	572,000	16.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		249.00000	242,000	16.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		346.00000	340,000	17.28	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		521.00000	510,000	17.28	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		918.00000	924,000	15.92	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		93.00000	94,000	15.92	0.00	0	0.00
Total for Derivatives :										794,095,786.90	29,863	1,076,234.00

j-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012			100.00000	100.00000			0.00	0	5,958,000.00
AB06	On	27/03/2015			100.00000	100.00000		1,400,000,000,000.00		14,000,000	6,909,000.00
AB07	On	07/03/2014			100.00000	100.00000		1,360,000,000,000.00		13,600,000	6,700,000.00
AB08	On	03/05/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			14,937,400,000,000.00	149,374,000	57,750,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	100.00000				0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000				0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000				0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000				0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000				0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000				0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000				0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000				0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000				0.00	0	650,000.00
ABL7	On	18/02/2013			100.00000	100.00000				0.00	0	693,000.00
ABL8A	On	19/09/2013			100.00000	100.00000				0.00	0	27,986,000.00
ABL8B	On	19/09/2013			100.00000	100.00000				0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000				0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500				0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000				0.00	0	0.00
ABL101	On	31/03/2013			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,512,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,934,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond	13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,448,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	14,907,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	50,000,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	117,200,820.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	5,367,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,886,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	51,300,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			138,000,000,000.00	1,380,000	345,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,851,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			4,000,000,000,000.00	500,000,000	250,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 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
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000		5,000,000,000,000.00		50,000,000	12,500,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
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	20,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
CLN197	On	15/06/2016			100.00000	100.00000		7,000,000,000,000.00		70,000,000	70,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	3,194,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	22,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,200,000,000,000.00	282,000,000	79,712,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			47,500,700,000,000.00	475,007,000	130,823,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151L On	08/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ152L On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L On	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ154L On	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ155L On	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		51,205,000,000,000.00		512,050,000	190,650,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,976,990,250,000.00		538,053,000	150,916,600.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		12,668,110,000,000.00		1,266,811,000	160,929,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		645,387,750,000.00		82,215,000	43,140,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,632,605,000,000.00		351,014,000	189,554,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,527,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	49,150,000.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	49,150,000.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	4,056,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,107,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000		530,000,000,000.00	530,000,000,000.00	5,300,000	5,300,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	4,770,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			18,000,000.00	180	60.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000		2,200,000,000,000.00	2,200,000,000,000.00	22,000,000	11,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		14,000,700,000,000.00		140,007,000	29,899,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		58,800,000,000,000.00		588,000,000	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		8,200,000,000,000.00		82,000,000	17,970,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			13,600,000,000,000.00	136,000,000	68,000,000.00
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	2,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000		15,000,000,000,000.00		150,000,000	75,000,000.00
IND150	On	13/12/2011			100.00000	100.00000		11,900,000,000,000.00		119,000,000	119,000,000.00
IND151	On	20/12/2011			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
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		3,000,000,000,000.00		30,000,000	30,000,000.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	499,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		17,800,000,000,000.00	178,000,000	178,000,000	46,821,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	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
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000		200,000,000,000.00	200,000,000,000.00	2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	6,701,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,940,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,809,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,897,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	60,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	13,726,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NED12	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			140,000,000,000.00	1,400,000	7,020,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		6,000,000,000,000.00	60,000,000	60,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		3,000,000,000,000.00	30,000,000	30,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,856,000,000,000.00	28,560,000	28,560,000	11,920,000.00
NRA02	On	31/05/2023			100.00000	100.00000		38,400,000,000,000.00	384,000,000	384,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,480,000,000,000.00	34,800,000	34,800,000	7,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000		12,200,000,000,000.00	122,000,000	29,773,000.00	
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C1EOn	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
PR2C4EOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D1EOn	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
PR2D4EOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	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
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			6.32000	6.34000			337,101,645,760,000.00	53,338,868,000	13,528,553,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.73000	7.83000			167,955,233,085,000.00	21,727,714,500	9,403,092,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.40000	0.46000			2,869,600,000,000.00	7,174,000,000	1,842,214,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000			1,657,332,000,000.00	726,900,000	191,650,000.00
R201	On	21/12/2014	Spot Bond			6.01000	6.02500			36,930,536,480,000.00	6,144,848,000	3,131,961,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			3,249,000,000,000.00	1,425,000,000	569,096,622.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.06000	7.10500			137,455,742,406,940.00	19,469,651,899	7,980,221,000.00
R204	On	21/12/2018	Spot Bond			7.30000	7.34000			111,129,907,500,000.00	15,223,275,000	5,919,400,300.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.85500	5.85500			84,202,991,610,000.00	14,381,382,000	5,764,954,000.00
R207	On	15/01/2020	Spot Bond			7.47000	7.55000			128,291,704,272,000.00	17,174,257,600	7,487,494,800.00
R208	On	31/03/2021	Spot Bond			7.51000	7.59500			152,488,499,770,000.00	20,304,727,000	7,939,089,800.00
R209	On	31/03/2036	Spot Bond			7.95500	8.08000			143,441,998,490,000.00	18,031,678,000	9,829,847,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000			3,226,428,000,000.00	1,415,100,000	580,500,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.46000			1,681,680,000,000.00	1,176,000,000	1,461,837,168.00
R212	On	31/01/2022	Spot Bond			2.27000	2.29000			1,454,139,300,000.00	640,590,000	644,250,897.00
R213	On	28/02/2031	Spot Bond			7.98000	8.07500			17,037,411,720,000.00	2,135,014,000	946,014,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			34,635,328,000,000.00	5,328,512,000	3,805,140,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000		28,000,000,000,000.00	280,000,000	280,000,000	70,000,000.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000		86,069,000,000,000.00	860,690,000	860,690,000	180,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	39,520,780.00	
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,256,000.00

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			0.00	0	4,727,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,467,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	295,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,900,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	18,690,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			600,000,000.00	6,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
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
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	7,860,000.00
TFS68L	On	14/05/2012			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
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,308,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		55,940,000,000,000.00		559,400,000	1,009,348,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		73,290,400,000,000.00		732,904,000	235,059,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		25,600,000,000,000.00		256,000,000	90,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00		438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,034,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,600,000,000,000.00		16,000,000	86,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		8,400,000,000,000.00		84,000,000	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,000,900,000,000.00	100,009,000	51,222,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			71,400,000,000,000.00	714,000,000	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			7,200,000,000,000.00	72,000,000	40,400,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			31,059,000,000,000.00	310,590,000	180,370,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA015	On	20/07/2015	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
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 : **2,299,439,389,393,940.00** **217,652,682,179** **88,095,965,847.00**

Grand Total: **2,299,440,183,489,730.00** **17,652,712,042** **88,097,042,081.00**
