



Daily MTM Report

Daily summary for: 07/09/2011

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			7.16510	7.14890		16.47	293,260,377.90	40,929	214,742.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		1.00000	1,000	26.95	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		902.00000	886,000	26.95	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	1,000	27.12	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		952.00000	936,000	27.12	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		2.00000	1,000	26.78	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		853.00000	836,000	26.78	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		656.00000	640,000	25.55	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		5.00000	5,000	25.55	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	27,000	19.87	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		276.00000	262,000	19.87	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		353.00000	368,000	15.99	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		4.00000	3,000	15.99	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		261.00000	275,000	16.13	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		12.00000	10,000	16.13	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		321.00000	306,000	20.55	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		20.00000	21,000	20.55	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		461.00000	445,000	22.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		10.00000	10,000	22.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		451.00000	466,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	17.39	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		550.00000	566,000	18.79	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		65.00000	56,000	16.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		114.00000	121,000	16.40	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,651.00000	2,635,000	38.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		193.00000	179,000	18.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		42.00000	44,000	18.51	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		119.00000	108,000	17.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		68.00000	73,000	17.15	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.49	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		600.00000	616,000	19.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		402.00000	417,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		3.00000	2,000	16.69	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		7.00000	5,000	16.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		306.00000	320,000	16.06	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		367.00000	351,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		16.00000	16,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		219.00000	231,000	16.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		20.00000	16,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		8.00000	8,000	23.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		509.00000	493,000	23.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		87.00000	93,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		88.00000	78,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		180.00000	191,000	16.27	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		31.00000	26,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		749.00000	765,000	21.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		6.00000	6,000	24.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		607.00000	591,000	24.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,399.00000	1,415,000	26.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		53.00000	57,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		154.00000	142,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		13.00000	13,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		414.00000	398,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,349.00000	1,365,000	26.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,002.00000	986,000	27.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,299.00000	1,315,000	25.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		7.00000	7,000	24.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		558.00000	542,000	24.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		849.00000	865,000	22.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,449.00000	1,465,000	27.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		145.00000	154,000	16.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		46.00000	39,000	16.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		500.00000	516,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	18.09	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		33.00000	34,000	19.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		234.00000	219,000	19.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		3.00000	3,000	26.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		754.00000	738,000	26.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,101.00000	1,085,000	27.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,199.00000	1,215,000	24.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		899.00000	915,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,051.00000	1,035,000	27.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	4,000	26.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		705.00000	689,000	26.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,151.00000	1,135,000	27.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,149.00000	1,165,000	24.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.57	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		1,049.00000	1,065,000	23.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	2,000	26.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		803.00000	787,000	26.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,099.00000	1,115,000	24.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,201.00000	1,185,000	27.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25450	7.23770		17.38	163,857,391.50	22,587	89,186.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		222.00000	233,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		334.00000	329,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		206.00000	217,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		368.00000	363,000	18.26	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		240.00000	250,000	17.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		302.00000	296,000	17.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		67.00000	63,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		555.00000	567,000	15.73	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		853.00000	845,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		91.00000	99,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		144.00000	139,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		382.00000	393,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		270.00000	265,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		258.00000	269,000	17.38	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,098.00000	1,114,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		10.00000	10,000	17.39	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		440.00000	434,000	18.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		178.00000	188,000	18.85	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		813.00000	827,000	16.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		25.00000	23,000	16.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		860.00000	874,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		22.00000	20,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,002.00000	1,017,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		14.00000	13,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		86.00000	93,000	22.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		898.00000	889,000	22.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,293.00000	1,309,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	5,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		192.00000	202,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		404.00000	398,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		595.00000	607,000	15.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		57.00000	53,000	15.71	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		516.00000	528,000	15.74	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		78.00000	74,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		103.00000	111,000	21.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		765.00000	757,000	21.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		134.00000	143,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		596.00000	589,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		479.00000	491,000	15.75	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		91.00000	87,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		954.00000	969,000	16.74	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	19/12/2011	Foreign Exchange Future	6.30	Put		16.00000	15,000	16.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		907.00000	921,000	16.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		19.00000	17,000	16.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,244.00000	1,260,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	6,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		118.00000	126,000	20.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		680.00000	672,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		154.00000	164,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		516.00000	510,000	19.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		678.00000	691,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		40.00000	37,000	15.68	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,392.00000	1,408,000	18.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	4,000	18.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		110.00000	118,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		722.00000	714,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		242.00000	237,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		280.00000	291,000	17.15	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		721.00000	735,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		33.00000	31,000	15.67	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		61.00000	67,000	23.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,173.00000	1,163,000	23.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		72.00000	78,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,034.00000	1,024,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,147.00000	1,162,000	17.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		9.00000	8,000	17.61	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		303.00000	314,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		215.00000	210,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		443.00000	455,000	15.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		105.00000	101,000	15.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		327.00000	338,000	16.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		189.00000	184,000	16.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		636.00000	649,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		48.00000	45,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,050.00000	1,065,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		12.00000	11,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		65.00000	70,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,127.00000	1,116,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		767.00000	781,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		29.00000	27,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		411.00000	423,000	16.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		123.00000	119,000	16.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		144.00000	153,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		556.00000	549,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		58.00000	64,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,220.00000	1,210,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		68.00000	74,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,080.00000	1,070,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		126.00000	134,000	20.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		638.00000	630,000	20.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		354.00000	365,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		166.00000	161,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		81.00000	88,000	22.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		943.00000	934,000	22.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,195.00000	1,211,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		7.00000	7,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		97.00000	105,000	21.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		809.00000	801,000	21.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		166.00000	175,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		478.00000	471,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		76.00000	83,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		988.00000	979,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33610	7.31790		17.72	58,688.80	8	16,841.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		501.00000	513,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		219.00000	213,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		475.00000	487,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		243.00000	237,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		528.00000	541,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		196.00000	191,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		520.00000	532,000	16.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		202.00000	196,000	16.22	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		443.00000	456,000	16.86	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		275.00000	270,000	16.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		399.00000	411,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		331.00000	325,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		650.00000	664,000	16.00	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	19/03/2012	Foreign Exchange Future	6.80	Put		132.00000	128,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		420.00000	433,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		302.00000	297,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		686.00000	700,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		118.00000	114,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		292.00000	304,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		524.00000	518,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		199.00000	209,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		831.00000	823,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		340.00000	353,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		422.00000	417,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		146.00000	155,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,128.00000	1,119,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		723.00000	737,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		105.00000	101,000	15.89	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		140.00000	149,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,172.00000	1,163,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		615.00000	629,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		147.00000	143,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		190.00000	200,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		872.00000	864,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		468.00000	480,000	16.65	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		250.00000	244,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		761.00000	775,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		93.00000	89,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		323.00000	336,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		455.00000	450,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		159.00000	169,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,041.00000	1,033,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		218.00000	229,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		750.00000	743,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		493.00000	505,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		225.00000	219,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		801.00000	814,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		83.00000	78,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		228.00000	240,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		710.00000	704,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		182.00000	192,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		914.00000	906,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		208.00000	219,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		790.00000	783,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		166.00000	176,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		998.00000	990,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		359.00000	371,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		391.00000	385,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		378.00000	391,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		360.00000	355,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		581.00000	596,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		163.00000	160,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		251.00000	263,000	19.24	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		633.00000	627,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		174.00000	184,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		956.00000	948,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		307.00000	320,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		489.00000	484,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		972.00000	987,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		54.00000	51,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,200.00000	1,216,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		32.00000	30,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		277.00000	290,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		559.00000	554,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		152.00000	162,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,084.00000	1,076,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,153.00000	1,169,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		35.00000	33,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		548.00000	563,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		180.00000	177,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		239.00000	251,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		671.00000	665,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		135.00000	143,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,217.00000	1,207,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		928.00000	943,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		60.00000	57,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		264.00000	276,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		596.00000	590,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		841.00000	856,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		73.00000	70,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		884.00000	899,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		66.00000	63,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,017.00000	1,032,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		49.00000	46,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,247.00000	1,262,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		29.00000	26,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		129.00000	138,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,261.00000	1,252,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		124.00000	133,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,306.00000	1,297,000	22.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.41580	7.39550		17.57	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		515.00000	527,000	17.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		370.00000	361,000	17.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		494.00000	506,000	17.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		399.00000	390,000	17.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		537.00000	549,000	16.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		342.00000	333,000	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.49650	7.47490		18.07	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		654.00000	668,000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		379.00000	372,000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		632.00000	645,000	17.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		407.00000	399,000	17.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		677.00000	691,000	16.84	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		352.00000	345,000	16.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		436.00000	428,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		611.00000	624,000	17.37	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.57420	7.55330		18.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		567.00000	578,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		714.00000	704,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		550.00000	562,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		747.00000	738,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		584.00000	595,000	18.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		681.00000	671,000	18.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		924.00000	914,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		477.00000	488,000	19.44	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.34940	8.33200		19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,122.00000	1,131,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,290.00000	1,282,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,106.00000	1,115,000	20.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,324.00000	1,316,000	20.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,139.00000	1,148,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,257.00000	1,249,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		974.00000	966,000	19.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,306.00000	1,315,000	19.31	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48010	9.46270		21.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,734.00000	1,744,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,471.00000	1,464,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,717.00000	1,727,000	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		1,504.00000	1,497,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,752.00000	1,762,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,439.00000	1,432,000	20.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.16510	7.14890		16.47	0.00	0	460.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,384.00000	12,114,000	16.40	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			6,494.00000	5,604,000	16.40	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			8,733.00000	9,305,000	16.47	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			8,843.00000	7,795,000	16.47	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,484.00000	15,378,000	16.34	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			4,594.00000	3,868,000	16.34	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			11,955.00000	10,765,000	17.15	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			6,845.00000	7,275,000	17.15	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.25450	7.23770		17.38	0.00	0	144.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			38,163.00000	39,299,000	16.23	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			14,393.00000	13,849,000	16.23	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			35,359.00000	36,483,000	16.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			16,589.00000	16,033,000	16.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			41,143.00000	42,295,000	16.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			12,373.00000	11,845,000	16.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.43240	11.43970		14.47	94,923,217.20	8,303	20,736.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		95.00000	89,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		155.00000	157,000	14.47	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		78.00000	73,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		188.00000	191,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		118.00000	112,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		128.00000	130,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		52.00000	48,000	15.45	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		262.00000	266,000	15.45	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		8.00000	7,000	18.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		668.00000	675,000	18.39	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	11,000	15.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		451.00000	443,000	15.02	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		941.00000	933,000	19.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.62	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		498.00000	490,000	15.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		8.00000	8,000	15.08	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		39.00000	39,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		279.00000	271,000	14.80	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		595.00000	587,000	16.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		5.00000	5,000	16.09	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		21.00000	22,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		361.00000	354,000	14.91	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		319.00000	311,000	14.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		29.00000	29,000	14.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		18.00000	17,000	17.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		478.00000	485,000	17.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		35.00000	32,000	16.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		345.00000	350,000	16.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		28.00000	26,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		388.00000	394,000	16.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		241.00000	233,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		51.00000	51,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		693.00000	685,000	17.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		3.00000	3,000	17.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		43.00000	39,000	15.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		303.00000	307,000	15.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		23.00000	21,000	16.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		433.00000	439,000	16.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		792.00000	784,000	18.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		2.00000	2,000	18.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.56480	11.57170		15.00	52,654,534.40	4,553	16,661.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		338.00000	335,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		416.00000	420,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		320.00000	317,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		448.00000	452,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		357.00000	355,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		385.00000	390,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		186.00000	183,000	17.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		814.00000	818,000	17.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		505.00000	502,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		233.00000	237,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		257.00000	254,000	16.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		585.00000	589,000	16.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		303.00000	300,000	15.62	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		481.00000	485,000	15.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,104.00000	1,101,000	13.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		32.00000	36,000	13.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		930.00000	927,000	13.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		58.00000	62,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.68440	11.68940		16.01	35,053.20	3	2,765.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		650.00000	648,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		411.00000	414,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		626.00000	624,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		437.00000	440,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		675.00000	673,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		386.00000	389,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		603.00000	601,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		464.00000	467,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		465.00000	463,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		676.00000	679,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		909.00000	906,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		220.00000	222,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		500.00000	498,000	16.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		611.00000	614,000	16.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		348.00000	347,000	17.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		959.00000	963,000	17.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		701.00000	698,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		362.00000	364,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		978.00000	976,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		189.00000	192,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		538.00000	536,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		549.00000	552,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		842.00000	839,000	14.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		253.00000	255,000	14.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.80080	11.80230		16.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		670.00000	669,000	16.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		718.00000	718,000	16.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		651.00000	650,000	16.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		749.00000	749,000	16.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		690.00000	688,000	16.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		688.00000	687,000	16.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09270	0.09270		16.56	977,614.20	10,546	12,308.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,270.00000	1,270,000	26.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		294.00000	294,000	16.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		24.00000	24,000	16.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,270.00000	2,270,000	31.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	40.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,730.00000	1,140,730,000	40.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09400	0.09400		17.54	478,460.00	5,090	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,414.00000	1,413,000	17.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		14.00000	13,000	17.40	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		580.00000	578,000	17.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		180.00000	178,000	17.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,403.00000	2,403,000	23.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05760	10.03340		12.92	264,796,492.80	26,328	60,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		393.00000	415,000	15.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		10.00000	7,000	15.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		347.00000	369,000	14.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		14.00000	11,000	14.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		440.00000	463,000	15.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		7.00000	5,000	15.42	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		28.00000	21,000	14.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		261.00000	279,000	14.31	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		383.00000	357,000	15.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		16.00000	15,000	15.17	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		734.00000	758,000	17.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	0,000	17.06	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		36.00000	35,000	14.20	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		253.00000	227,000	14.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		121.00000	127,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		88.00000	69,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		5.00000	4,000	16.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		622.00000	596,000	16.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		635.00000	659,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	1,000	16.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		7.00000	6,000	16.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		524.00000	498,000	16.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		6.00000	5,000	16.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		573.00000	547,000	16.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		10.00000	9,000	15.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		477.00000	451,000	15.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	1,000	20.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,068.00000	1,043,000	20.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		1.00000	0,000	21.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,118.00000	1,092,000	21.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,567.00000	1,542,000	25.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		2.00000	2,000	18.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		819.00000	794,000	18.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		21.00000	20,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		338.00000	312,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		46.00000	46,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		213.00000	188,000	13.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17790	10.15350		14.77	135,712,118.60	13,334	19,647.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		507.00000	520,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		154.00000	142,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		477.00000	489,000	13.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		174.00000	161,000	13.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		539.00000	553,000	13.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		136.00000	125,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		394.00000	403,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		241.00000	225,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		686.00000	702,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		83.00000	74,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		894.00000	914,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		41.00000	36,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		808.00000	827,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		55.00000	49,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		52.00000	51,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,649.00000	1,623,000	20.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		420.00000	430,000	14.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		217.00000	202,000	14.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		60.00000	60,000	19.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,507.00000	1,482,000	19.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		725.00000	743,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		72.00000	65,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		113.00000	114,000	17.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		960.00000	936,000	17.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		284.00000	289,000	14.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		381.00000	361,000	14.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		57.00000	57,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,554.00000	1,529,000	20.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		250.00000	254,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		447.00000	426,000	15.30	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		369.00000	377,000	14.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		266.00000	249,000	14.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		647.00000	663,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		94.00000	85,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		91.00000	91,000	18.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,138.00000	1,113,000	18.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		324.00000	330,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		321.00000	302,000	14.65	120,800.00	400	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.29000	10.26510		15.33	20,580.00	2	8,114.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		534.00000	543,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		369.00000	353,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		511.00000	520,000	15.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		396.00000	380,000	15.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		558.00000	568,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		343.00000	328,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,278.00000	1,300,000	14.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		63.00000	60,000	14.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		467.00000	475,000	15.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		452.00000	435,000	15.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		693.00000	707,000	14.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		228.00000	217,000	14.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,323.00000	1,345,000	14.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		58.00000	55,000	14.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		636.00000	648,000	14.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		271.00000	258,000	14.49	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		345.00000	350,000	16.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		680.00000	660,000	16.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		304.00000	308,000	16.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		789.00000	768,000	16.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		447.00000	454,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		482.00000	464,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		230.00000	232,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,065.00000	1,042,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		170.00000	171,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,405.00000	1,381,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		269.00000	272,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		904.00000	882,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		142.00000	143,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,627.00000	1,603,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		259.00000	261,000	17.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		944.00000	921,000	17.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		867.00000	884,000	14.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		152.00000	144,000	14.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		197.00000	199,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,232.00000	1,209,000	18.07	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			410.60000	415.02400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			416.51300	421.07900			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			377.13800	380.97000			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			382.56900	386.52800			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			7.20080	7.18440		16.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		505.00000	518,000	15.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		21.00000	17,000	15.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		461.00000	474,000	15.37	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		27.00000	23,000	15.37	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		550.00000	564,000	15.52	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		16.00000	13,000	15.52	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		88.00000	81,000	15.98	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		272.00000	282,000	15.98	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		321.00000	310,000	18.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		105.00000	111,000	18.64	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.58750	7.51090		12.61	303,500.00	40	26,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		861.00000	938,000	23.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	23.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		811.00000	888,000	22.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	22.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		911.00000	988,000	23.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	23.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		78.00000	126,000	13.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		67.00000	39,000	13.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		109.00000	164,000	14.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		48.00000	27,000	14.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		513.00000	589,000	19.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		2.00000	2,000	19.50	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		318.00000	391,000	16.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		7.00000	4,000	16.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		57.00000	92,000	13.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		96.00000	55,000	13.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		366.00000	440,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		5.00000	3,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	5,000	15.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		442.00000	368,000	15.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		761.00000	838,000	22.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	1,000	22.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		2.00000	3,000	16.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		491.00000	416,000	16.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		712.00000	788,000	22.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	22.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		414.00000	489,000	17.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		3.00000	2,000	17.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	18.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		640.00000	564,000	18.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		145.00000	206,000	14.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		34.00000	19,000	14.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		2.00000	3,000	17.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		541.00000	466,000	17.03	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.59800	7.52220		13.05	1,701,952.00	224	1,205.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		883.00000	959,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	11,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		836.00000	912,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		14.00000	14,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		934.00000	1,007,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		12.00000	9,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		219.00000	261,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		197.00000	163,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		335.00000	388,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		113.00000	90,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.61170	7.53770		13.14	53,281.90	7	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		449.00000	496,000	12.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		161.00000	134,000	12.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		419.00000	463,000	12.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		181.00000	151,000	12.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		481.00000	530,000	12.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		143.00000	118,000	12.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		362.00000	402,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		224.00000	190,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		667.00000	726,000	13.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		79.00000	64,000	13.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		216.00000	239,000	13.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		428.00000	377,000	13.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		336.00000	373,000	13.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		248.00000	211,000	13.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		627.00000	685,000	13.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		89.00000	73,000	13.11	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		1,352.00000	1,423,000	15.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	11,000	15.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.63880	8.58480		14.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,636.00000	1,681,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		351.00000	342,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,602.00000	1,646,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		367.00000	357,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,670.00000	1,716,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		335.00000	327,000	13.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.24370	7.21260		9.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		41.00000	48,000	9.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		78.00000	54,000	9.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		27.00000	31,000	10.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		114.00000	87,000	10.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		62.00000	78,000	10.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		49.00000	34,000	10.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		0.00000	0,000	16.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		587.00000	556,000	16.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	15.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		538.00000	507,000	15.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	0,000	16.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		637.00000	606,000	16.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		3.00000	3,000	12.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		340.00000	309,000	12.90	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		613.00000	644,000	15.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		315.00000	345,000	12.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		2.00000	1,000	12.94	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		737.00000	706,000	18.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.31970	7.28840		11.31	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		196.00000	211,000	11.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		158.00000	141,000	11.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		171.00000	185,000	11.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		183.00000	165,000	11.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		223.00000	240,000	11.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		135.00000	120,000	11.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		77.00000	85,000	13.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		439.00000	415,000	13.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		517.00000	543,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		29.00000	23,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		86.00000	94,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		398.00000	374,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		474.00000	499,000	11.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		36.00000	29,000	11.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		136.00000	148,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		248.00000	228,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		432.00000	456,000	11.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		44.00000	36,000	11.23	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		121.00000	132,000	12.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		283.00000	262,000	12.13	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00030	0.00050			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.30210	0.28670			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.33150	8.34780		16.95	0.00	0	18.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		699.00000	682,000	19.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	19.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		649.00000	633,000	19.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	2,000	19.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		749.00000	732,000	20.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	20.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		84.00000	74,000	17.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		136.00000	143,000	17.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		5.00000	3,000	22.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		707.00000	722,000	22.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		6.00000	3,000	21.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		658.00000	672,000	21.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		551.00000	534,000	18.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	18.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		7.00000	4,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		609.00000	623,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		16.00000	9,000	19.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		468.00000	478,000	19.95	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		12.00000	7,000	20.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		514.00000	526,000	20.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		4.00000	2,000	22.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		756.00000	771,000	22.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		2.00000	1,000	23.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		904.00000	920,000	23.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		501.00000	485,000	17.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	4,000	17.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.46090	8.48230		17.86	0.00	0	266.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		396.00000	396,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		214.00000	235,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		371.00000	371,000	17.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		239.00000	260,000	17.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		422.00000	422,000	17.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		190.00000	211,000	17.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		306.00000	305,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		324.00000	344,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		478.00000	478,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		146.00000	167,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		654.00000	648,000	16.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		72.00000	87,000	16.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		288.00000	286,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		356.00000	375,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		190.00000	183,000	19.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		608.00000	622,000	19.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		109.00000	99,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,027.00000	1,038,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		143.00000	135,000	20.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		811.00000	824,000	20.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		326.00000	325,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		294.00000	314,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		579.00000	575,000	16.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		97.00000	114,000	16.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		776.00000	766,000	16.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		44.00000	55,000	16.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		213.00000	208,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		531.00000	547,000	19.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		862.00000	851,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		30.00000	40,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		240.00000	236,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		458.00000	475,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		179.00000	172,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		647.00000	661,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		271.00000	269,000	18.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		389.00000	408,000	18.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		103.00000	93,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,071.00000	1,082,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		135.00000	127,000	20.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		853.00000	866,000	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			377.47900	381.14500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		241,450.00000	204,790,000		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		241,350.00000	204,690,000		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		241,550.00000	204,890,000		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			382.91500	386.70600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		177,060.00000	139,150,000		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		176,960.00000	139,050,000		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		177,160.00000	139,250,000		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			163.40100	163.45100			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			165.75400	165.83600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.16600	449.11300			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			5.39000	5.37000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.31000	5.24000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.26000	5.18000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.23000	5.14000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.21000	5.11000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.23000	5.14000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.35000	5.22000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.48000	5.34000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.69000	5.54000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.92000	5.78000			0.00	0	1,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			374.83600	379.52600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			380.23400	385.06300			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			6.49300	6.33800		4.00	343,684,766.76	2,738	16,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		7,120.00000	6,523,000	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		7,299.00000	6,702,000	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		6,941.00000	6,344,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		459.00000	688,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		1,275.00000	907,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		105.00000	181,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		2,631.00000	2,110,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,973.00000	2,432,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		71.00000	128,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		4,585.00000	3,998,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		10.00000	20,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.55300	6.37800		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,399.00000	6,786,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		32.00000	49,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,562.00000	6,947,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		28.00000	43,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		7,236.00000	6,624,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	54,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,717.00000	1,372,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,098.00000	1,383,000	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		2,166.00000	2,593,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		792.00000	589,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,917.00000	2,454,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		521.00000	688,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.59400	6.40200		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		6,165.00000	5,576,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		151.00000	205,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		6,311.00000	5,719,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		139.00000	191,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		6,019.00000	5,434,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		162.00000	221,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.60500	6.39800		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		5,310.00000	4,780,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		450.00000	562,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,436.00000	4,901,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		428.00000	536,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		5,185.00000	4,660,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		473.00000	590,000	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			7.92900	7.76400		12.00	505,659.52	4	21,439.00
R186	On	03/11/2011	Bond Future	9.00	Call		11,896.00000	10,265,000	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		57.00000	108,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		12,330.00000	10,691,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		48.00000	90,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		11,462.00000	9,840,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		70.00000	130,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		147.00000	257,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		9,727.00000	8,156,000	12.32	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,094.00000	1,625,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		4,484.00000	3,334,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		542.00000	860,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		6,369.00000	5,005,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		8,015.00000	6,527,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		289.00000	483,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		12,763.00000	11,117,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		39.00000	75,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		2,249.00000	3,106,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		2,619.00000	1,794,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		3,805.00000	2,758,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		1,410.00000	2,044,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		5,209.00000	3,966,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		835.00000	1,274,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			7.99300	7.82000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		11,879.00000	10,393,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		724.00000	971,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		12,261.00000	10,759,000	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		666.00000	897,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		11,500.00000	10,031,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		788.00000	1,051,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.05100	7.87300		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		12,166.00000	10,788,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,651.00000	2,026,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		12,511.00000	11,116,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,560.00000	1,918,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		11,824.00000	10,463,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,748.00000	2,139,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.10100	7.91800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		10,774.00000	9,531,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,004.00000	3,533,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		11,086.00000	9,825,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,872.00000	3,383,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		10,466.00000	9,242,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,143.00000	3,691,000	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			214.21456	214.27611			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,276.00000	2,215,000		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		2,226.00000	2,165,000		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		2,326.00000	2,265,000		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			245.74087	245.77318			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,273.00000	7,241,000		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		7,223.00000	7,191,000		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		7,323.00000	7,291,000		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			6.16900	6.01100		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,652.00000	5,189,000	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		5,789.00000	5,326,000	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		5,515.00000	5,052,000	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			6.20200	6.02100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,844.00000	5,356,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	3,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Call		5,970.00000	5,482,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	3,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,718.00000	5,230,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	4,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.21400	6.01200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,283.00000	3,814,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		63.00000	96,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,395.00000	3,923,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		57.00000	87,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,171.00000	3,705,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		70.00000	105,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.18700	5.96600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,551.00000	3,113,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		145.00000	207,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,649.00000	3,207,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		135.00000	192,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,454.00000	3,019,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		157.00000	222,000	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			185.94524	185.96948			0.00	0	28,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,469.00000	185,445,000		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		185,419.00000	185,395,000		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		185,519.00000	185,495,000		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			185.95943	186.01884			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,019.00000	8,959,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		8,969.00000	8,909,000		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		9,069.00000	9,009,000		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			7.26700	7.09800		6.50	952,444.53	9	2,068.00
R203	On	03/11/2011	Bond Future	8.50	Call		6,585.00000	5,775,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		9.00000	20,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,808.00000	5,996,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		7.00000	16,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		6,362.00000	5,554,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		12.00000	24,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.34900	7.16600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,281.00000	6,497,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		171.00000	240,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,480.00000	6,692,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		155.00000	221,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		7,082.00000	6,304,000	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		187.00000	262,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.42200	7.22700		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,033.00000	6,290,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		453.00000	582,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,213.00000	6,464,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		426.00000	549,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,854.00000	6,119,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		482.00000	619,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.47800	7.27400		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,159.00000	5,499,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,037.00000	1,252,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,316.00000	5,648,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		992.00000	1,198,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,003.00000	5,350,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,084.00000	1,305,000	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			7.50200	7.33900		7.50	740,284.72	7	2,778.00
R204	On	03/11/2011	Bond Future	8.75	Call		7,540.00000	6,645,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		11.00000	23,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,792.00000	6,895,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		9.00000	19,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		7,288.00000	6,395,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		14.00000	28,000	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			7.58100	7.40700		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,353.00000	7,483,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		160.00000	227,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,582.00000	7,707,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		146.00000	207,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		8,125.00000	7,261,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		177.00000	249,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.65400	7.47000		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,106.00000	6,322,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		666.00000	840,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,313.00000	6,521,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		631.00000	797,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,906.00000	6,131,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		708.00000	891,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.71400	7.52300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,223.00000	5,531,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,420.00000	1,690,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,399.00000	5,698,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,358.00000	1,618,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		6,049.00000	5,366,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,485.00000	1,764,000	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			5.99500	5.84100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,855.00000	3,537,000	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		3,953.00000	3,635,000	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		3,756.00000	3,438,000	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			6.01500	5.82900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,906.00000	3,567,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		4.00000	7,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,993.00000	3,653,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	5,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,819.00000	3,480,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		5.00000	8,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.00900	5.79000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,802.00000	2,485,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		87.00000	124,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,873.00000	2,554,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		81.00000	115,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,732.00000	2,417,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		95.00000	134,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.93200	5.68100		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,313.00000	2,024,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		170.00000	228,000	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		2,370.00000	2,079,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		159.00000	216,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,255.00000	1,970,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		179.00000	241,000	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			7.68500	7.50800		8.75	0.00	0	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		7,113.00000	6,091,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		29.00000	58,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		7,379.00000	6,353,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		24.00000	48,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		6,847.00000	5,831,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		36.00000	70,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		533.00000	836,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,841.00000	2,093,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,999.00000	3,123,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		254.00000	429,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		5,006.00000	4,058,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		131.00000	234,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,108.00000	2,822,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		855.00000	518,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		791.00000	1,190,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		2,224.00000	1,572,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		463.00000	737,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		3,061.00000	2,284,000	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		5,265.00000	4,303,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		111.00000	199,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.76200	7.57400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		8,145.00000	7,171,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		274.00000	386,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		8,383.00000	7,401,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		251.00000	354,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,908.00000	6,943,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		299.00000	420,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.83500	7.63800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		7,024.00000	6,165,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		979.00000	1,226,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		7,231.00000	6,361,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		925.00000	1,162,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,814.00000	5,965,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,031.00000	1,288,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.89800	7.69400		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		7,030.00000	6,212,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,432.00000	1,728,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		7,222.00000	6,394,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,370.00000	1,655,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,840.00000	6,032,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,498.00000	1,804,000	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			7.72200	7.54600		9.75	1,225,888.69	13	7,108.00
R208	On	03/11/2011	Bond Future	8.75	Call		7,382.00000	6,296,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		36.00000	72,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		7,665.00000	6,573,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		30.00000	60,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		7,100.00000	6,020,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		44.00000	86,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		538.00000	849,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		3,087.00000	2,277,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		254.00000	432,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		4,338.00000	3,394,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		5,419.00000	4,402,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		132.00000	236,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		8,230.00000	7,129,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		21.00000	41,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.79200	7.60700		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		8,573.00000	7,546,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		321.00000	446,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,825.00000	7,790,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		295.00000	411,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		8,321.00000	7,303,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		349.00000	483,000	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			7.85700	7.66400		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		8,506.00000	7,535,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		746.00000	949,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,738.00000	7,758,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		703.00000	897,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		8,275.00000	7,314,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		790.00000	1,003,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.91200	7.71200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		7,515.00000	6,641,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,546.00000	1,861,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		7,724.00000	6,839,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,479.00000	1,783,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		7,308.00000	6,445,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,615.00000	1,941,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.14700	7.98300		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		6,815.00000	5,520,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		272.00000	450,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		7,172.00000	5,854,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		232.00000	387,000	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		6,461.00000	5,190,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		319.00000	521,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.19900	8.02900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		8,949.00000	7,716,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		885.00000	1,162,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		9,262.00000	8,012,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		817.00000	1,078,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		8,639.00000	7,424,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		958.00000	1,254,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.24600	8.07200		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		9,313.00000	8,150,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,650.00000	2,017,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		9,600.00000	8,421,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,557.00000	1,908,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		9,029.00000	7,883,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,749.00000	2,133,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.28700	8.11000		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		11,150.00000	9,966,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,973.00000	2,332,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		11,425.00000	10,229,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,884.00000	2,231,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		10,875.00000	9,706,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,065.00000	2,439,000	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			137.61367	137.63166			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,632.00000	6,614,000		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		6,582.00000	6,564,000		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		6,682.00000	6,664,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.06922	112.92134			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,671.00000	111,819,000		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		111,621.00000	111,769,000		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		111,721.00000	111,869,000		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			113.35981	113.23108			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,731.00000	2,860,000		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		2,681.00000	2,810,000		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		2,781.00000	2,910,000		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			111.70693	111.52066			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,021.00000	109,207,000		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		108,971.00000	109,157,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		109,071.00000	109,257,000		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			111.84727	111.67940			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,179.00000	3,347,000		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		3,129.00000	3,297,000		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		3,229.00000	3,397,000		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			8.18700	8.01300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		6,306.00000	4,755,000		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		6,709.00000	5,159,000		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	1,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		5,899.00000	4,348,000		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			8.24900	8.06800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		7,766.00000	6,175,000		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		8,154.00000	6,563,000		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		7,376.00000	5,784,000		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			8.30200	8.11600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		9,215.00000	7,599,000		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		9,589.00000	7,972,000		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		8,840.00000	7,224,000		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			8.34700	8.15700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		8,817.00000	7,184,000		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		9,189.00000	7,556,000		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		8,443.00000	6,810,000		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			14,543.13000	14,518.48000			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			1.12060	1.11860		15.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		248.00000	257,000	15.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		62.00000	51,000	15.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		48.00000	47,000	18.33	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		362.00000	341,000	18.33	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		691.00000	710,000	18.62	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		5.00000	4,000	18.62	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.13540	1.13300		17.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		572.00000	589,000	16.30	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		242.00000	235,000	16.30	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		340.00000	355,000	17.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		510.00000	501,000	17.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		924.00000	942,000	15.88	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		94.00000	88,000	15.88	0.00	0	0.00
Total for Derivatives :										1,356,063,106.72	135,125	1,106,189.00
<u>j-Bonds</u>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	40,687,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			324,000,000,000.00	3,240,000	6,760,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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	27,884,000.00
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			565,000,000,000.00	5,650,000	2,920,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			442,000,000,000.00	4,420,000	2,210,000.00
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	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	13,522,000.00
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		980,000,000,000.00		9,800,000	4,900,000.00
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	3,222,000.00
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		10,000,000,000,000.00		100,000,000	64,725,000.00
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		157,000,000,000.00		1,570,000	810,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			88,000,000.00	880,000	5,436,000.00
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	4,672,000.00
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			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,682,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,500,000.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	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	2,888,000.00
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			0.00	0	22,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,730,000,000,000.00		17,300,000	142,847,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
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			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	190,645,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			583,984,875,000.00	63,133,500	150,625,100.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,490,000,000,000.00	149,000,000	111,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	41,100,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			150,000,000,000.00	20,000,000	189,500,000.00
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			5,000,000,000,000.00	50,000,000	11,000,000.00
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	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	593,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	4,770,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	11,000,000.00
GPT2A	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
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		150,000,000,000.00		1,500,000	750,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		52,000,000,000.00		520,000	29,164,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	17,769,000.00
HWAY3On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00

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	403,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	46,318,000.00
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		19,800,000,000,000.00	198,000,000	198,000,000	33,000,000.00
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
IVA201	On	05/01/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	300,000.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000				0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000				0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000				0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000				0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000				0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000				0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000				0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000				0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000				0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000				0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000				0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		142,000,000,000.00		1,420,000	6,412,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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	6,205,000.00
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	6,679,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	12,945,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		2,000,000,000,000.00	20,000,000	16,667,000.00	
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1 On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1 On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1 On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,600,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		18,110,000,000.00		181,100	7,581,100.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	29,168,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	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
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.46000	6.32000		91,692,594,000,000.00		14,193,900,000	12,446,806,000.00
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			7.89000	7.73000		77,691,163,632,000.00		9,846,788,800	9,755,185,200.00
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	0.40000		301,600,000,000.00		754,000,000	2,213,064,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000		39,263,880,000.00		17,221,000	193,396,000.00
R201	On	21/12/2014	Spot Bond			6.15000	6.01000		5,590,657,500,000.00		909,050,000	3,251,479,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			1,544,932,560,000.00	677,602,000	573,246,622.00
R203	On	15/09/2017	Spot Bond			7.22000	7.06000			47,042,258,004,000.00	6,515,548,200	7,548,360,000.00
R204	On	21/12/2018	Spot Bond			7.45500	7.30000			9,948,079,480,500.00	1,334,417,100	6,080,617,400.00
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			5.98500	5.85500			73,251,013,500,000.00	12,239,100,000	5,878,300,000.00
R207	On	15/01/2020	Spot Bond			7.64000	7.47000			34,610,677,576,000.00	4,530,193,400	7,414,828,800.00
R208	On	31/03/2021	Spot Bond			7.68000	7.51000			38,040,122,112,000.00	4,953,140,900	7,767,240,900.00
R209	On	31/03/2036	Spot Bond			8.11500	7.95500			88,080,106,939,500.00	10,853,987,300	10,116,629,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000			404,928,000,000.00	177,600,000	593,600,000.00
R211	On	31/01/2017	Spot Bond			1.40000	1.43000			93,688,000,000.00	66,920,000	1,482,147,168.00
R212	On	31/01/2022	Spot Bond			2.25000	2.27000			541,170,000,000.00	240,520,000	667,215,897.00
R213	On	28/02/2031	Spot Bond			8.15000	7.98000			10,904,700,000,000.00	1,338,000,000	931,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			15,438,533,500,000.00	2,375,159,000	3,399,749,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			1,450,000,000,000.00	14,500,000	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	07/12/2011			100.00000	100.00000			52,541,500,000,000.00	525,415,000	250,215,000.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	39,520,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			13,397,500,000.00	2,330,000	1,190,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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			1,000,000,000,000.00	10,000,000	23,288,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBSI12	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			500,000,000,000.00	5,000,000	2,500,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,860,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	1,008,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		1,879,920,000,000.00		18,799,200	243,249,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	96,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		1,120,000,000,000.00		11,200,000	25,200,000.00
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		22,800,000,000,000.00		228,000,000	200,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000				0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000				0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000				0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000				0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000				0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000				0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	51,000,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000		400,000,000,000.00		4,000,000	38,400,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	180,370,000.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							624,567,401,059,000.00	72,528,756,500	86,433,371,227.00
Grand Total:							624,568,757,122,107.00	72,528,891,625	86,434,477,416.00