

Daily MTM Report

Daily summary for: 15/09/2011

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			7.42310	7.40200		18.18	280,645,141.70	37,807	148,050.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		648.00000	627,000	28.49	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		698.00000	677,000	29.04	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		1.00000	0,000	27.94	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		599.00000	577,000	27.94	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		402.00000	380,000	25.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		4.00000	3,000	25.74	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		66.00000	69,000	18.18	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		64.00000	46,000	18.18	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		602.00000	623,000	24.25	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	24.25	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		502.00000	523,000	23.14	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		0.00000	0,000	23.14	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		95.00000	74,000	19.18	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		47.00000	47,000	19.18	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		214.00000	191,000	22.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		16.00000	14,000	22.18	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		702.00000	723,000	25.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	25.36	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		802.00000	823,000	26.70	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		3.00000	1,000	21.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		305.00000	324,000	21.01	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,398.00000	2,377,000	49.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	49.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		27.00000	17,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		129.00000	140,000	19.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		9.00000	5,000	20.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		211.00000	228,000	20.06	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	27.49	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		852.00000	873,000	27.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		652.00000	673,000	24.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	24.80	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		552.00000	573,000	23.69	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		131.00000	109,000	20.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		33.00000	32,000	20.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		452.00000	473,000	22.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	22.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		11.00000	9,000	23.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		259.00000	236,000	23.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		257.00000	276,000	20.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		5.00000	3,000	20.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		403.00000	423,000	22.03	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		1.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		1,002.00000	1,023,000	29.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		6.00000	4,000	25.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		354.00000	331,000	25.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,652.00000	1,673,000	34.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		168.00000	182,000	19.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		16.00000	9,000	19.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		23.00000	21,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		171.00000	148,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,602.00000	1,623,000	35.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		748.00000	727,000	29.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,552.00000	1,573,000	36.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	36.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		8.00000	6,000	24.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		306.00000	283,000	24.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		1,102.00000	1,123,000	31.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,702.00000	1,723,000	33.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		353.00000	374,000	21.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		752.00000	773,000	25.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	25.91	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		95.00000	101,000	18.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		43.00000	28,000	18.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		499.00000	478,000	26.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		848.00000	827,000	31.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,452.00000	1,473,000	37.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,152.00000	1,173,000	32.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		798.00000	777,000	30.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		2.00000	2,000	26.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		450.00000	429,000	26.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		898.00000	877,000	32.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,402.00000	1,423,000	36.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	36.21	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		1,302.00000	1,323,000	34.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		549.00000	528,000	27.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,352.00000	1,373,000	35.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		948.00000	927,000	33.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.51550	7.49580		19.31	238,541,970.00	31,740	132,908.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		361.00000	369,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		215.00000	204,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		338.00000	346,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		242.00000	231,000	18.72	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		386.00000	394,000	18.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		190.00000	179,000	18.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		28.00000	24,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		774.00000	789,000	15.73	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		661.00000	644,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		157.00000	159,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		77.00000	70,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		573.00000	585,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		166.00000	156,000	17.84	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		412.00000	421,000	17.84	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,349.00000	1,369,000	17.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		3.00000	4,000	17.85	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		300.00000	288,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		296.00000	303,000	19.31	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,056.00000	1,074,000	16.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		10.00000	9,000	16.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,105.00000	1,123,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		9.00000	8,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,251.00000	1,270,000	17.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		5.00000	5,000	17.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		148.00000	150,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		702.00000	685,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,547.00000	1,567,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	2,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		316.00000	323,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		270.00000	258,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		820.00000	836,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	21,000	15.90	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		732.00000	746,000	15.92	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		36.00000	31,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		178.00000	180,000	21.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		582.00000	565,000	21.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		228.00000	233,000	20.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		432.00000	418,000	20.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		690.00000	704,000	16.11	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		44.00000	39,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,202.00000	1,221,000	17.32	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		6.00000	6,000	17.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,153.00000	1,172,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		7.00000	7,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,498.00000	1,517,000	18.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		201.00000	204,000	21.00	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		505.00000	489,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		260.00000	265,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		364.00000	350,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		913.00000	930,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	15,000	16.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,647.00000	1,667,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	2,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		189.00000	192,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		543.00000	527,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		144.00000	135,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		440.00000	450,000	17.54	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		961.00000	978,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		15.00000	13,000	16.43	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		105.00000	105,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		959.00000	940,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		125.00000	125,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		829.00000	810,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,399.00000	1,418,000	18.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		3.00000	3,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		469.00000	480,000	17.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		123.00000	115,000	17.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		650.00000	663,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		54.00000	48,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		502.00000	514,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		106.00000	99,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		866.00000	883,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	18,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,300.00000	1,319,000	17.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	4,000	17.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		111.00000	112,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		915.00000	897,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,008.00000	1,026,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		12.00000	11,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		611.00000	623,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		65.00000	58,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		244.00000	248,000	20.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		398.00000	383,000	20.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		100.00000	100,000	24.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,004.00000	985,000	24.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		118.00000	118,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		872.00000	853,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		214.00000	218,000	20.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		468.00000	453,000	20.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		537.00000	549,000	16.86	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		91.00000	84,000	16.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		140.00000	141,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		744.00000	726,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,448.00000	1,468,000	18.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	3,000	18.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		167.00000	169,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		621.00000	604,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		277.00000	283,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		331.00000	318,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		132.00000	133,000	22.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		786.00000	768,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.59870	7.57710		19.40	186,114,959.10	24,493	39,999.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		692.00000	707,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		151.00000	144,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		659.00000	674,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		168.00000	161,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		726.00000	741,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		135.00000	128,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		717.00000	732,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		140.00000	133,000	17.08	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		619.00000	633,000	17.44	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		192.00000	184,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		564.00000	576,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		237.00000	227,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		862.00000	881,000	16.80	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	19/03/2012	Foreign Exchange Future	6.80	Put		85.00000	82,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		591.00000	603,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		214.00000	204,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		904.00000	923,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		77.00000	74,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		430.00000	438,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		403.00000	389,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		302.00000	307,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		675.00000	658,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		492.00000	502,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		315.00000	303,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		227.00000	229,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		950.00000	930,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		946.00000	965,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		69.00000	66,000	16.95	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		218.00000	220,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		991.00000	971,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		824.00000	840,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		97.00000	91,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		289.00000	294,000	21.06	441,000.00	1,500	2,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		712.00000	695,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		650.00000	665,000	17.32	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		173.00000	166,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		989.00000	1,008,000	17.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		62.00000	59,000	17.03	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		470.00000	479,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		343.00000	330,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		246.00000	248,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		869.00000	849,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		329.00000	335,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		602.00000	586,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		683.00000	698,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		156.00000	149,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,033.00000	1,052,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		56.00000	53,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		344.00000	350,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		567.00000	551,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		278.00000	282,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		751.00000	733,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		315.00000	320,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		638.00000	621,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		256.00000	259,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		829.00000	810,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		515.00000	525,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		288.00000	276,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		539.00000	550,000	18.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		262.00000	251,000	18.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		787.00000	803,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		110.00000	104,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		376.00000	382,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		499.00000	483,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		266.00000	270,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		789.00000	771,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		450.00000	458,000	18.94	687,000.00	1,500	2,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		373.00000	359,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,212.00000	1,232,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		35.00000	33,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,446.00000	1,466,000	17.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		19.00000	17,000	17.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		411.00000	419,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		434.00000	420,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		236.00000	239,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		909.00000	890,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,399.00000	1,418,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		22.00000	19,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		751.00000	767,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		124.00000	118,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		359.00000	366,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		532.00000	517,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		210.00000	212,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,033.00000	1,013,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,167.00000	1,186,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		40.00000	37,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		393.00000	400,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		466.00000	451,000	19.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,077.00000	1,096,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		50.00000	47,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,122.00000	1,141,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		45.00000	42,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,258.00000	1,278,000	17.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		31.00000	29,000	17.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,494.00000	1,514,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		17.00000	15,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		202.00000	203,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,075.00000	1,054,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		194.00000	195,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,117.00000	1,096,000	23.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.67820	7.65300		19.09	76,782.00	10	6,253.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		683.00000	699,000	17.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		280.00000	271,000	17.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		658.00000	674,000	17.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		305.00000	296,000	17.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		711.00000	728,000	17.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		258.00000	250,000	17.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.75880	7.73200		19.45	0.00	0	499.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		834.00000	853,000	17.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		302.00000	294,000	17.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		807.00000	826,000	17.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		325.00000	317,000	17.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		862.00000	882,000	17.51	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		280.00000	273,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		349.00000	340,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		781.00000	799,000	17.90	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.83620	7.81000		19.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		723.00000	736,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		613.00000	600,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		704.00000	717,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		644.00000	631,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		741.00000	755,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		581.00000	569,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		808.00000	794,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		618.00000	630,000	20.12	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.61530	8.59430		21.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,323.00000	1,338,000	20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,229.00000	1,223,000	20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,305.00000	1,320,000	21.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,261.00000	1,255,000	21.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,341.00000	1,357,000	20.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,197.00000	1,192,000	20.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		913.00000	909,000	20.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,507.00000	1,524,000	20.08	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.74600	9.72500		22.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,961.00000	1,981,000	21.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,436.00000	1,435,000	21.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,942.00000	1,962,000	21.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015		Put		1,467.00000	1,466,000	21.99	0.00	0	0.00
\$ / R	On	14/12/2015		Call		1,980.00000	2,000,000	21.89	0.00	0	0.00
\$ / R	On	14/12/2015		Put		1,405.00000	1,404,000	21.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.42310	7.40200		18.18	37,115.50	5	254.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		30,451.00000	32,437,000	21.01	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		251.00000	127,000	21.01	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		25,696.00000	27,567,000	20.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		496.00000	257,000	20.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		35,320.00000	37,371,000	21.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		120.00000	61,000	21.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		924.00000	501,000	20.06	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		21,124.00000	22,811,000	20.06	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.51550	7.49580		19.31	37,577.50	5	481.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		57,298.00000	58,513,000	16.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		7,718.00000	6,963,000	16.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		53,692.00000	54,858,000	16.86	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		9,112.00000	8,308,000	16.86	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		61,053.00000	62,321,000	16.49	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		6,473.00000	5,771,000	16.49	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.59870	7.57710			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		2,710.00000	4,870,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		0.00000	0,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		2,290.00000	130,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		7,710.00000	9,870,000			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000			0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.74020	11.65270			15.60	40,574,131.20	3,456	15,375.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		190.00000	257,000		18.73	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		37.00000	17,000		18.73	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		152.00000	214,000		18.10	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		49.00000	24,000		18.10	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		230.00000	302,000		19.35	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		27.00000	12,000		19.35	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		88.00000	135,000		16.85	0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		85.00000	45,000		16.85	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		8.00000	10,000		20.65	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		455.00000	370,000		20.65	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		1.00000	0,000		23.05	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		654.00000	740,000		23.05	0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		1,153.00000	1,240,000		23.77	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000		23.77	0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Call		704.00000	790,000		23.03	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Put		1.00000	0,000		23.03	0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Put		6.00000	2,000		22.49	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Call		459.00000	542,000		22.49	0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	10.85	Call		803.00000	890,000		22.98	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.85	Put		0.00000	0,000		22.98	0.00	0	630.00
£ / R On	19/09/2011	Foreign Exchange Future	11.10	Put		3.00000	1,000		23.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		556.00000	641,000	23.09	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		507.00000	592,000	23.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		4.00000	2,000	23.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		24.00000	30,000	17.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		271.00000	190,000	17.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		52.00000	72,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		149.00000	82,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		40.00000	54,000	16.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		187.00000	114,000	16.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		411.00000	493,000	21.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		8.00000	3,000	21.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		903.00000	990,000	22.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		0.00000	0,000	22.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		68.00000	101,000	16.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		115.00000	61,000	16.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		31.00000	40,000	17.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		228.00000	150,000	17.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,003.00000	1,090,000	22.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.87530	11.79060		17.09	21,328,038.80	1,796	24,246.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		468.00000	520,000	16.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		327.00000	295,000	16.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		445.00000	495,000	16.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		354.00000	320,000	16.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		493.00000	546,000	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	11.60	Put		302.00000	271,000	16.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		270.00000	304,000	18.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		679.00000	629,000	18.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		664.00000	727,000	15.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		173.00000	152,000	15.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		363.00000	405,000	17.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		472.00000	430,000	17.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		422.00000	470,000	16.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		381.00000	345,000	16.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,315.00000	1,397,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		24.00000	22,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,129.00000	1,207,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		38.00000	32,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.99750	11.91020		17.46	179,962.50	15	5,428.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		806.00000	857,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		346.00000	310,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		780.00000	829,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		370.00000	332,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		834.00000	886,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		324.00000	289,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		754.00000	802,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		394.00000	355,000	16.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		595.00000	636,000	17.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		585.00000	539,000	17.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,094.00000	1,159,000	15.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		184.00000	162,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		637.00000	679,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		527.00000	482,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		456.00000	489,000	18.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		846.00000	792,000	18.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		862.00000	917,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		302.00000	270,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,168.00000	1,234,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		158.00000	137,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		681.00000	726,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		471.00000	429,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,024.00000	1,086,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		214.00000	189,000	15.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.11240	12.01990		17.19	22,468,502.00	1,855	1,855.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		774.00000	832,000	16.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		604.00000	570,000	16.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		753.00000	810,000	16.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		633.00000	598,000	16.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		795.00000	854,000	16.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		575.00000	542,000	16.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09670	0.09650		28.92	0.00	0	12,230.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,650.00000	1,670,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		651.00000	671,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1.00000	1,000	28.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,650.00000	2,670,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	49.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,350.00000	1,140,330,000	49.76	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09800	0.09780		17.16	0.00	0	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,788.00000	1,808,000	20.12	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		8.00000	8,000	20.12	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		859.00000	872,000	17.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		79.00000	72,000	17.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,782.00000	2,802,000	25.77	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	25.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09930	0.09910			0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		910.00000	930,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		90.00000	70,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,910.00000	1,930,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.28210	10.11860		14.56	112,774,072.80	10,968	55,723.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		471.00000	632,000	22.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		2.00000	0,000	22.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		421.00000	582,000	21.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		2.00000	0,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		520.00000	682,000	22.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		1.00000	0,000	22.20	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		6.00000	1,000	21.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		325.00000	483,000	21.52	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		290.00000	144,000	16.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		9.00000	26,000	16.15	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		819.00000	982,000	23.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.22	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		27.00000	83,000	15.26	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		158.00000	51,000	15.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		146.00000	289,000	18.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		27.00000	7,000	18.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		2.00000	4,000	20.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		533.00000	372,000	20.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		719.00000	882,000	22.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		3.00000	9,000	18.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		434.00000	277,000	18.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		2.00000	6,000	19.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		483.00000	324,000	19.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		4.00000	13,000	17.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		385.00000	231,000	17.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		981.00000	818,000	28.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,031.00000	868,000	29.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	34.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,481.00000	1,318,000	34.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1.00000	1,000	23.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		732.00000	569,000	23.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		13.00000	38,000	15.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		244.00000	106,000	15.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		38.00000	117,000	15.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		119.00000	35,000	15.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.40170	10.24180		16.59	67,548,639.80	6,494	25,816.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		577.00000	701,000	15.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		135.00000	99,000	15.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		545.00000	664,000	15.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		153.00000	112,000	15.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		611.00000	740,000	15.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		119.00000	88,000	15.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		456.00000	562,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		214.00000	160,000	15.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		764.00000	904,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		72.00000	52,000	15.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		977.00000	1,128,000	15.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		35.00000	26,000	15.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		889.00000	1,035,000	15.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		47.00000	33,000	15.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		65.00000	82,000	21.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,573.00000	1,430,000	21.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		485.00000	594,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		193.00000	142,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		75.00000	95,000	21.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,433.00000	1,293,000	21.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		805.00000	947,000	15.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		63.00000	45,000	15.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		139.00000	177,000	18.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		897.00000	775,000	18.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		335.00000	421,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		343.00000	269,000	16.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		72.00000	91,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,480.00000	1,339,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		297.00000	374,000	16.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		405.00000	322,000	16.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		430.00000	531,000	15.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		238.00000	179,000	15.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		724.00000	861,000	15.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		82.00000	59,000	15.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		113.00000	143,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,071.00000	941,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		380.00000	474,000	15.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		288.00000	222,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.51240	10.35170		16.96	28,888,075.20	2,748	10,751.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		598.00000	705,000	16.02	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	10.10	Put		346.00000	293,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		574.00000	678,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		372.00000	316,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		624.00000	733,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		322.00000	271,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,361.00000	1,515,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		59.00000	53,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		528.00000	626,000	16.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		426.00000	364,000	16.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		767.00000	896,000	15.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		215.00000	184,000	15.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,407.00000	1,560,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		55.00000	48,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		705.00000	827,000	15.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		253.00000	215,000	15.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		396.00000	475,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		644.00000	563,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		351.00000	422,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		749.00000	660,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		506.00000	602,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		454.00000	390,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		267.00000	323,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,015.00000	911,000	18.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		199.00000	241,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,347.00000	1,229,000	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		311.00000	376,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		859.00000	764,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		167.00000	203,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,565.00000	1,441,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		299.00000	362,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		897.00000	800,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		945.00000	1,082,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		143.00000	120,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		230.00000	278,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,178.00000	1,066,000	19.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.61920	10.45520		16.86	54,157,920.00	5,100	5,100.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		615.00000	717,000	16.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		560.00000	498,000	16.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		595.00000	694,000	16.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		590.00000	525,000	16.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		636.00000	740,000	16.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		531.00000	471,000	16.37	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			403.65300	400.41600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			409.46000	406.17600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.72800	367.82200			185,364,000.00	50	1,690.00
ALBI	On	02/02/2012	Index Future			376.06100	373.11400			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.45810	7.44000		19.14	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		743.00000	760,000	15.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		3.00000	2,000	15.56	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		695.00000	712,000	15.67	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		5.00000	4,000	15.67	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		793.00000	810,000	15.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		3.00000	2,000	15.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		27.00000	22,000	16.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		467.00000	480,000	16.23	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		168.00000	154,000	18.76	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		208.00000	212,000	18.76	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.63360	7.54330		13.05	80,343,640.00	10,525	6,278.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		893.00000	984,000	28.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		843.00000	934,000	27.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		943.00000	1,034,000	29.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		75.00000	144,000	16.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		32.00000	10,000	16.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		113.00000	190,000	17.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		20.00000	6,000	17.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		543.00000	634,000	24.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		345.00000	434,000	23.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		2.00000	0,000	23.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		44.00000	102,000	15.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		51.00000	18,000	15.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		394.00000	484,000	23.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	2,000	20.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		408.00000	318,000	20.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		793.00000	884,000	27.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		1.00000	1,000	21.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		458.00000	367,000	21.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		743.00000	834,000	26.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		444.00000	534,000	23.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		607.00000	516,000	22.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		156.00000	238,000	19.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		13.00000	4,000	19.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		0.00000	1,000	22.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		507.00000	417,000	22.38	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.64770	7.56020		13.95	29,175,975.50	3,815	5,880.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		925.00000	1,008,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		15.00000	10,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		874.00000	961,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		14.00000	13,000	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
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		972.00000	1,056,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		12.00000	8,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		247.00000	298,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		187.00000	150,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		368.00000	430,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		108.00000	82,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.66440	7.57630		14.06	3,832,200.00	500	12,216.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		485.00000	545,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		159.00000	131,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		453.00000	511,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		177.00000	147,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		517.00000	581,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		141.00000	117,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		395.00000	448,000	13.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		219.00000	184,000	13.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		705.00000	779,000	14.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		79.00000	65,000	14.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		239.00000	273,000	14.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		413.00000	359,000	14.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		367.00000	419,000	13.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		241.00000	205,000	13.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		665.00000	738,000	14.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		89.00000	74,000	14.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,390.00000	1,477,000	16.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	13,000	16.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.68360	7.59390		13.97	44,488,044.00	5,790	5,790.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		348.00000	389,000	13.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		404.00000	355,000	13.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		328.00000	368,000	14.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		434.00000	384,000	14.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		368.00000	413,000	13.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		374.00000	329,000	13.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.71100	8.61680		13.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,661.00000	1,740,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		344.00000	329,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,625.00000	1,703,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		358.00000	342,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,698.00000	1,777,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		331.00000	316,000	13.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.51990	7.45290		13.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		209.00000	272,000	18.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		6.00000	2,000	18.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		163.00000	223,000	17.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		10.00000	3,000	17.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		256.00000	321,000	19.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		3.00000	1,000	19.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		2.00000	2,000	19.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		349.00000	282,000	19.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		3.00000	4,000	18.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		300.00000	234,000	18.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	20.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		398.00000	331,000	20.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		20.00000	33,000	14.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		117.00000	63,000	14.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		853.00000	920,000	22.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		553.00000	620,000	22.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	1,000	22.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		498.00000	431,000	22.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.59930	7.53300		13.35	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		365.00000	412,000	12.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		82.00000	63,000	12.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		331.00000	377,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		98.00000	78,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		400.00000	450,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		67.00000	51,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		161.00000	187,000	13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		278.00000	238,000	13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		744.00000	807,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		11.00000	8,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		178.00000	206,000	13.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		245.00000	207,000	13.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		697.00000	758,000	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		14.00000	9,000	12.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		271.00000	312,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		138.00000	113,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		651.00000	711,000	12.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		18.00000	12,000	12.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		245.00000	282,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		162.00000	133,000	12.97	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.67320	7.60620			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		56.00000	123,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		6.00000	73,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		106.00000	173,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000		0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future				0.00000			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.54070	0.50730			0.00	10,949	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.53210	8.41700		17.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		767.00000	882,000	27.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	27.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		717.00000	832,000	27.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	0,000	27.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		817.00000	932,000	27.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	0,000	27.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		79.00000	156,000	20.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		62.00000	24,000	20.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		1.00000	2,000	27.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		634.00000	520,000	27.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		2.00000	2,000	26.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		585.00000	470,000	26.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		618.00000	732,000	27.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	0,000	27.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		2.00000	3,000	25.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		535.00000	421,000	25.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		5.00000	9,000	22.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		388.00000	277,000	22.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		4.00000	6,000	23.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		437.00000	324,000	23.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	1,000	28.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		684.00000	569,000	28.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		1.00000	1,000	31.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		834.00000	719,000	31.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		568.00000	682,000	26.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		1.00000	0,000	26.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.66100	8.54810		19.46	0.00	0	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		452.00000	530,000	18.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		204.00000	169,000	18.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		425.00000	500,000	18.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		227.00000	189,000	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		480.00000	561,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		182.00000	150,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		352.00000	419,000	19.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		304.00000	258,000	19.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		541.00000	630,000	18.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		143.00000	119,000	18.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		724.00000	824,000	17.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		76.00000	63,000	17.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		330.00000	394,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		332.00000	283,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		217.00000	260,000	20.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		569.00000	499,000	20.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		125.00000	150,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		977.00000	889,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		163.00000	196,000	21.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		765.00000	685,000	21.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		375.00000	445,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		277.00000	234,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		647.00000	743,000	18.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		99.00000	82,000	18.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		848.00000	953,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		50.00000	42,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		244.00000	292,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		496.00000	431,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		936.00000	1,045,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		38.00000	34,000	18.58	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		275.00000	329,000	19.69	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		427.00000	368,000	19.69	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		205.00000	246,000	20.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		607.00000	535,000	20.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		310.00000	370,000	19.31	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		362.00000	309,000	19.31	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		118.00000	142,000	23.10	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,020.00000	931,000	23.10	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		155.00000	186,000	21.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		807.00000	725,000	21.94	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.78240	8.66810			0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		68.00000	182,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		18.00000	132,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		118.00000	232,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		0.00000	0,000		0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			371.22900	368.45500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		114,550.00000	142,290,000		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		114,450.00000	142,190,000		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		114,650.00000	142,390,000		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			376.56900	373.75600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		47,560.00000	75,690,000		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		47,460.00000	75,590,000		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		47,660.00000	75,790,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			162.34900	162.37500			0.00	0	84.00
IGOV	On	02/02/2012	Index Future			164.68500	164.71100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.28900	449.28900			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.56000	5.55000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.47000	5.45000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.41000	5.42000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.37000	5.40000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.35000	5.38000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.30000	5.35000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.27000	5.34000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.29000	5.39000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.53000	5.70000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.75000	5.94000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.97000	6.18000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.19000	6.42000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			367.59100	364.00400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			372.87900	369.24100			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.84300	6.99000		4.00	0.00	0	16,687.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,638.00000	5,189,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		6.00000	2,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,815.00000	5,368,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		4.00000	2,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,460.00000	5,011,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.20	Put		8.00000	3,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,856.00000	1,421,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		184.00000	304,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		728.00000	482,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		766.00000	1,075,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		974.00000	1,326,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		560.00000	357,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,219.00000	2,712,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		132.00000	70,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.93300	7.09300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,964.00000	5,485,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		144.00000	101,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,117.00000	5,641,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		131.00000	91,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,812.00000	5,328,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		159.00000	111,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		586.00000	760,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,514.00000	2,124,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,113.00000	3,625,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		191.00000	267,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,279.00000	1,568,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,430.00000	1,155,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.00900	7.18400		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,894.00000	4,363,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		472.00000	367,000	4.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Call		4,023.00000	4,496,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		444.00000	343,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,768.00000	4,230,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		504.00000	392,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.06300	7.25400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,280.00000	3,685,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,049.00000	874,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,384.00000	3,794,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,005.00000	835,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,177.00000	3,576,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,094.00000	912,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.22900	8.35200		12.00	0.00	0	22,457.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,375.00000	7,423,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		383.00000	241,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,762.00000	7,828,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		326.00000	202,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,994.00000	7,021,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		448.00000	286,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		811.00000	546,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,545.00000	5,470,000	12.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.10	Put		3,638.00000	2,874,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,182.00000	1,608,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,201.00000	1,645,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,182.00000	2,815,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,256.00000	4,048,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,377.00000	979,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,154.00000	8,236,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		277.00000	169,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,945.00000	4,971,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		468.00000	684,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		889.00000	1,238,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,340.00000	3,499,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,535.00000	2,043,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,008.00000	2,326,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.30200	8.43000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,027.00000	7,912,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,829.00000	1,499,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,341.00000	8,244,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,703.00000	1,391,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,720.00000	7,586,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,964.00000	1,615,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,112.00000	7,227,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,444.00000	1,774,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,663.00000	16,505,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		168.00000	226,000	12.73	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.37100	8.50300		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,666.00000	8,485,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,196.00000	2,784,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,947.00000	8,781,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,041.00000	2,644,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,389.00000	8,192,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,357.00000	2,930,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.43200	8.56800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,748.00000	7,468,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,110.00000	4,584,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,993.00000	7,729,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,911.00000	4,401,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,507.00000	7,213,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,316.00000	4,776,000	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			214.33636	214.36935			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,369.00000	2,336,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,319.00000	2,286,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/11/2011	Bond Future	211.95	Call		2,419.00000	2,386,000		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			243.55539	244.22463			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,725.00000	5,055,000		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		5,675.00000	5,005,000		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		5,775.00000	5,105,000		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			6.52300	6.67000		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,737.00000	4,161,000	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		3,875.00000	4,298,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,600.00000	4,023,000	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			6.59100	6.75300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,897.00000	4,320,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	10,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,021.00000	4,444,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		16.00000	8,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,774.00000	4,195,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		22.00000	12,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.64500	6.82400		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,502.00000	2,862,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		280.00000	204,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,597.00000	2,963,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		257.00000	187,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,406.00000	2,762,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		303.00000	222,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.67100	6.87100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,907.00000	2,228,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		528.00000	405,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,985.00000	2,312,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		497.00000	381,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,830.00000	2,145,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		559.00000	431,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			183.64978	183.93440			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,434.00000	183,150,000		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		183,384.00000	183,100,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		183,484.00000	183,200,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			183.62810	183.91731			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,917.00000	6,628,000		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		6,867.00000	6,578,000		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		6,967.00000	6,678,000		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			7.62100	7.76100		6.50	0.00	0	2,154.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,513.00000	4,122,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		112.00000	61,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,719.00000	4,336,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		93.00000	50,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,310.00000	3,910,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		135.00000	74,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.72300	7.87100		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,430.00000	4,973,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		561.00000	434,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,602.00000	5,153,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		518.00000	399,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,259.00000	4,794,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		605.00000	470,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.81700	7.97400		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,378.00000	4,877,000	7.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		1,091.00000	909,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,529.00000	5,035,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,035.00000	860,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,230.00000	4,721,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,151.00000	961,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.89900	8.06500		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,807.00000	4,238,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,026.00000	1,767,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,933.00000	4,371,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,950.00000	1,698,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,684.00000	4,107,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,106.00000	1,839,000	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			7.82900	7.97300		7.50	0.00	0	3,184.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,174.00000	4,895,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		116.00000	62,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,408.00000	5,138,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		96.00000	51,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,942.00000	4,654,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		139.00000	76,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.92400	8.07500		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,187.00000	5,843,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		533.00000	403,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		5,389.00000	6,053,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		491.00000	369,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,988.00000	5,635,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		579.00000	439,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.01300	8.17200		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,340.00000	4,892,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,496.00000	1,247,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,511.00000	5,073,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,426.00000	1,187,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,178.00000	4,721,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,576.00000	1,318,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.09300	8.26100		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,786.00000	4,266,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,637.00000	2,300,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,924.00000	4,414,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,537.00000	2,210,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,651.00000	4,121,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,741.00000	2,394,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.32400	6.46900		2.25	16,754,484.80	160	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,567.00000	2,862,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,665.00000	2,960,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,469.00000	2,764,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		2.00000	1,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.39100	6.55600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,603.00000	2,891,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		29.00000	18,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,686.00000	2,976,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		25.00000	15,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,519.00000	2,806,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		33.00000	21,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.44400	6.63500		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,655.00000	1,890,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		294.00000	225,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,714.00000	1,953,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		275.00000	210,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,597.00000	1,829,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		314.00000	242,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.45200	6.67800		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,268.00000	1,476,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		494.00000	394,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,312.00000	1,523,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		471.00000	373,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,224.00000	1,428,000	2.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.20	Put		517.00000	413,000	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			7.96500	8.09900		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,838.00000	4,523,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		208.00000	123,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,077.00000	4,774,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		175.00000	103,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,603.00000	4,275,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		245.00000	148,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,925.00000	1,460,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		779.00000	1,084,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,424.00000	1,866,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,133.00000	806,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,110.00000	2,653,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		689.00000	463,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,805.00000	4,099,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		98.00000	162,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,528.00000	1,985,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		507.00000	734,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,745.00000	1,308,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		889.00000	1,221,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,303.00000	2,868,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		602.00000	398,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.05400	8.19400		9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		5,101.00000	5,722,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		754.00000	593,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,306.00000	5,937,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		698.00000	547,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,898.00000	5,509,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		813.00000	643,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.14000	8.28600		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,395.00000	4,913,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,931.00000	1,657,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,563.00000	5,091,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,838.00000	1,574,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,223.00000	4,732,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,021.00000	1,737,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.21800	8.37000		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,515.00000	5,011,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,548.00000	2,243,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,670.00000	5,176,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,448.00000	2,153,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,362.00000	4,849,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,651.00000	2,336,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			7.99100	8.12500		9.75	0.00	0	6,824.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,961.00000	4,687,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		242.00000	144,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,214.00000	4,953,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		206.00000	121,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,713.00000	4,425,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		284.00000	173,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,949.00000	1,466,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		872.00000	1,212,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,132.00000	797,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,589.00000	2,077,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,344.00000	2,938,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		683.00000	454,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,729.00000	5,490,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		146.00000	84,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.07200	8.21100		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,399.00000	6,058,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		843.00000	668,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,618.00000	6,287,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		783.00000	618,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,183.00000	5,831,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		907.00000	721,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.14800	8.29200		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,539.00000	6,147,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,532.00000	1,296,000	11.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		5,736.00000	6,353,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,454.00000	1,228,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,344.00000	5,943,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,612.00000	1,368,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.21500	8.36600		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,862.00000	5,400,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,711.00000	2,385,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,033.00000	5,581,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,607.00000	2,291,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,694.00000	5,222,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,819.00000	2,483,000	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			8.40000	8.54300		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,853.00000	3,668,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,171.00000	790,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,111.00000	3,961,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,032.00000	685,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,606.00000	3,384,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,325.00000	906,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.45900	8.60600		17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		5,133.00000	5,961,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,021.00000	1,633,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,381.00000	6,228,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,888.00000	1,520,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,891.00000	5,699,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,162.00000	1,755,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.51400	8.66400		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,709.00000	6,492,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,072.00000	2,629,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,937.00000	6,736,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,921.00000	2,493,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,485.00000	6,252,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,231.00000	2,772,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.56200	8.71600		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,420.00000	8,252,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,339.00000	2,925,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,649.00000	8,494,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,204.00000	2,803,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,194.00000	8,013,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,480.00000	3,053,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			135.46348	135.82025			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,820.00000	4,463,000		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		4,770.00000	4,413,000		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		4,870.00000	4,513,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.80816	112.80530			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,555.00000	111,558,000		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		111,505.00000	111,508,000		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		111,605.00000	111,608,000		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			113.09312	113.09047			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,590.00000	2,593,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,540.00000	2,543,000		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		2,640.00000	2,643,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.14820	111.14280			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,643.00000	108,648,000		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		108,593.00000	108,598,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,693.00000	108,698,000		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			111.27870	111.27346			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,773.00000	2,779,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,723.00000	2,729,000		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		2,823.00000	2,829,000		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			8.47600	8.60400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,196.00000	2,265,000		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		1,599.00000	2,669,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		789.00000	1,859,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future			8.54600	8.67800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,566.00000	3,653,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	1,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,954.00000	4,040,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,175.00000	3,262,000		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			8.60800	8.74300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,936.00000	5,033,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,309.00000	5,406,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,560.00000	4,657,000		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			8.66200	8.80100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,458.00000	4,573,000		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		3,830.00000	4,945,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,083.00000	4,199,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution				100.00000	100.00000			0.00	0	0.00
RAIN	On 19/09/2011	Foreign Exchange Future				14,988.11000	14,861.03000			0.00	0	0.00
RAIN	On 19/12/2011	Foreign Exchange Future				15,171.20000	15,048.18000			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future				0.00500	0.00500			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Call			27,590.00000	27,590,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Call			28,834.00000	28,834,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Call			26,333.00000	26,333,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future				0.77000	0.77600			0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Call			1,226.00000	1,226,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Call			1,491.00000	1,491,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Call			961.00000	961,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future				1.91900	1.92300			0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Call			778.00000	778,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Call			1,255.00000	1,255,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future			1.16130	1.15800		19.14	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Call		583.00000	615,000	24.77	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Put		3.00000	2,000	24.77	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Call		149.00000	160,000	19.14	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Put		69.00000	47,000	19.14	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Call		1,080.00000	1,113,000	27.91	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	27.91	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future			1.17600	1.17310		18.66	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Call		876.00000	896,000	17.63	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Put		145.00000	136,000	17.63	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Call		571.00000	584,000	18.66	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Put		340.00000	324,000	18.66	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Call		1,277.00000	1,302,000	16.86	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Put		46.00000	42,000	16.86	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.19220	1.18870			0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		113.00000	78,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Put		613.00000	578,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		387.00000	422,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		0.00000	0,000		0.00	0	0.00
Total for Derivatives :									1,414,459,232.40	161,281	1 143 477.00
<u>i-Bonds</u>											
1BG4A1	On 21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On 21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On 21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On 21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On 21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On 21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On 28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On 22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On 09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On 01/09/2012	Spot Bond			100.00000	100.00000		459,600,000,000.00		4,596,000	2,107,000.00
AB06	On 27/03/2015	Spot Bond			100.00000	100.00000		4,000,000,000.00		40,000	7,167,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			20,289,300,000.00	202,893,000	202,893,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	14,260,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			2,240,000,000.00	22,400,000	11,200,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			6,800,000,000.00	68,000	49,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			3,100,000,000.00	31,000	952,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500				0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000				0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000				0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000				0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000				0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000				0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000				0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000				0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000				0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000				0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000				0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000				0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		10,100,000,000.00		101,000	15,384,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		12,200,000,000.00		122,000	7,559,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		2,700,000,000.00		27,000	20,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,131,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	14,703,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	10,100,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	16,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			1,232,000,000,000.00	12,320,000	3,080,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311BOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			21,242,766,600,000.00	212,427,666	158,272,267.00
BG22A1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A2On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A3On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22Y1On	21/07/2016	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
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	4,924,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			185,600,000,000.00	1,856,000	464,000.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		628,000,000,000.00		6,280,000	1,570,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	4,693,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	8,732,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On	20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	10,876,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			21,200,000,000.00	212,000	79,834,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			606,100,000,000.00	6,061,000	131,840,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			704,000,000,000.00	7,040,000	1,760,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,200,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	LOn	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155	LOn	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	LOn	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	LOn	08/12/2011			100.00000	100.00000			0.00	0	42,000,000.00
EQ158	LOn	16/01/2012			100.00000	100.00000			0.00	0	176,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000		238,800,000,000.00		2,388,000	597,000.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		113,100,000,000.00		1,131,000	157,199,000.00
ES18	On	20/04/2018			9.25000	9.25000		31,958,750,000.00		3,455,000	171,087,306.00
ES23	On	25/01/2023			10.00000	10.00000		500,010,000,000.00		50,001,000	347,075,000.00
ES26	On	02/04/2026			7.85000	7.85000		1,988,397,150,000.00		253,299,000	279,289,000.00
ES33	On	15/09/2033			7.50000	7.50000		400,095,000,000.00		53,346,000	203,845,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000		264,000,000,000.00		2,640,000	660,000.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		2,100,000,000.00		21,000	4,063,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	21,980,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC62	On	12/10/2011			100.00000	100.00000			260,000,000,000.00	2,600,000	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			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
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	12,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	3,908,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	35,559,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000		13,186,000,000,000.00	131,860,000	65,930,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000		36,060,000,000,000.00		360,600,000	361,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			11,600,000,000.00	116,000	29,353,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	58,227,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,800,000,000.00	28,000,000	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			800,000,000.00	8,000,000	2,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	3,450,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			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
IND139	On	27/09/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
IND140	On	04/10/2011			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			2,000,000,000,000.00	20,000,000	5,000,000.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000		118,400,000,000.00		1,184,000	296,000.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	401,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,600,000,000.00	36,000	46,181,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	5,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000		66,500,000,000,000.00		665,000,000	476,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			277,780,000,000.00	2,777,800	6,088,900.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			37,461,600,000.00	5,280,000	1,320,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			1,232,000,000,000.00	12,320,000	3,080,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			796,000,000,000.00	7,960,000	1,990,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			3,100,000,000.00	31,000	16,184,900.00
MTN02	On	13/07/2014			100.00000	100.00000			6,400,000,000.00	64,000	5,707,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	5,654,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	10/10/2011	Spot Bond			100.00000	100.00000			1,672,000,000,000.00	16,720,000	4,180,000.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			265,600,000,000.00	2,656,000	664,000.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			265,600,000,000.00	2,656,000	4,664,000.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			187,600,000,000.00	1,876,000	469,000.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		8,800,000,000,000.00		88,000,000	5,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		10,600,000,000.00		106,000	6,094,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,800,000,000.00		28,000	6,635,000.00
NBK4	On	28/10/2024			100.00000	100.00000		0.00		0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		1,315,600,000,000.00		13,156,000	3,289,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		9,900,000,000.00		99,000	12,823,000.00
NBK9B	On	23/03/2016			100.00000	100.00000		0.00		0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		0.00		0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000		0.00		0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		0.00		0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000		0.00		0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000		0.00		0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000		0.00		0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000		0.00		0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000		0.00		0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000		0.00		0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000		0.00		0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000		0.00		0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,822,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		900,000,000,000.00		9,000,000	13,500,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		518,678,000,000.00		5,186,780	11,030,518.00
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		5,600,000,000.00		56,000	11,919,000.00
NRA02	On	31/05/2023			100.00000	100.00000		60,000,000,000.00		600,000	78,750,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,586,264.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000		58,400,000,000.00		584,000	146,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			323,274,400,000.00	3,232,744	36,279,436.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		444,400,000,000.00		4,444,000	1,111,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	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
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	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
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		2,236,400,000,000.00		22,364,000	5,591,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.80000	6.94000		217,748,709,200,000.00	32,021,869,000	18,936,231,800.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.19000	8.31000		58,357,460,889,000.00	7,125,453,100	10,634,151,800.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.36000	0.35000		135,000,000,000.00	375,000,000	2,129,000,000.00	
R197	On	07/12/2023	Spot Bond			2.38000	2.35000		433,771,660,000.00	182,257,000	328,789,033.00	
R201	On	21/12/2014	Spot Bond			6.49000	6.63000		1,349,978,410,000.00	208,009,000	2,879,626,000.00	
R202	On	07/12/2033	Spot Bond			2.36000	2.35000		185,260,000,000.00	78,500,000	1,060,544,622.00	
R203	On	15/09/2017	Spot Bond			7.57000	7.70500		49,427,618,560,000.00	6,529,408,000	10,227,902,810.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.78000	7.92000			17,511,045,060,000.00	2,250,777,000	6,098,806,252.00
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			6.29500	6.43000			60,457,003,740,000.00	9,603,972,000	5,777,525,348.00
R207	On	15/01/2020	Spot Bond			7.92000	8.05000			37,542,436,272,000.00	4,740,206,600	7,066,684,800.00
R208	On	31/03/2021	Spot Bond			7.95000	8.08000			31,910,640,150,000.00	4,013,917,000	7,724,612,704.00
R209	On	31/03/2036	Spot Bond			8.37000	8.51000			32,415,143,490,000.00	3,872,777,000	8,239,440,000.00
R210	On	31/03/2028	Spot Bond			2.40000	2.38000			691,490,400,000.00	288,121,000	784,480,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.45000			156,153,400,000.00	107,692,000	1,132,237,000.00
R212	On	31/01/2022	Spot Bond			2.31000	2.31000			2,087,870,400,000.00	903,840,000	666,940,000.00
R213	On	28/02/2031	Spot Bond			8.44000	8.56500			16,179,480,000,000.00	1,917,000,000	2,322,296,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,069,734,000,000.00	1,703,036,000	2,009,235,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	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
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		115,200,000,000.00	115,200,000,000.00	1,152,000	288,000.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000		118,400,000,000.00	118,400,000,000.00	1,184,000	296,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			238,000,000,000.00	2,380,000	595,000.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			390,000,000,000.00	3,900,000	11,300,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00

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	17,956,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	4,281,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,267,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			107,700,000,000.00	1,077,000	2,286,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	19,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			1,538,800,000,000.00	15,388,000	3,847,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
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		2,000,000,000,000.00		20,000,000	5,000,000.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			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
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	4,023,000.00
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			9,600,000,000.00	96,000	275,024,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			205,100,000,000.00	2,051,000	266,529,395.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	162,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			116,000,000,000.00	1,160,000	23,048,000.00
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			2,000,000,000,000.00	20,000,000	5,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			1,320,000,000.00	13,200,000	3,300,000.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 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
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		34,275,731,200,000.00		342,757,312	174,295,656.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		40,438,750,800,000.00		404,387,508	235,193,754.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :										836,847,099,131,000.00	79,249,519,510	95 223 960 405.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							836,848,513,590,232.00	9,249,680,791	95 225 103 882.00
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