

Daily MTM Report

Daily summary for: 19/07/2011

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			6.99150	7.05790		15.02	178,325,199.00	25,506	291,894.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		21.00000	16,000	21.60	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,013.00000	1,075,000	21.60	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		19.00000	15,000	21.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,061.00000	1,124,000	21.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		23.00000	18,000	21.29	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		965.00000	1,027,000	21.29	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		776.00000	835,000	20.03	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		34.00000	26,000	20.03	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		81.00000	64,000	17.53	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		423.00000	473,000	17.53	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		335.00000	285,000	15.24	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		77.00000	94,000	15.24	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		268.00000	222,000	15.13	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		110.00000	131,000	15.13	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		464.00000	516,000	17.84	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		72.00000	57,000	17.84	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		594.00000	649,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		52.00000	40,000	18.78	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		410.00000	356,000	15.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		52.00000	65,000	15.36	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		34.00000	44,000	15.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		492.00000	435,000	15.47	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		204.00000	241,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		162.00000	132,000	15.64	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,743.00000	2,809,000	27.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		344.00000	390,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		102.00000	81,000	16.90	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		270.00000	312,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		128.00000	103,000	16.27	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		27.00000	35,000	15.53	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		535.00000	476,000	15.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		372.00000	320,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		64.00000	79,000	15.30	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		92.00000	112,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		300.00000	253,000	15.19	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		506.00000	560,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		64.00000	51,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		237.00000	194,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		129.00000	153,000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		46.00000	36,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		638.00000	695,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		144.00000	117,000	15.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		236.00000	276,000	15.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		208.00000	168,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		150.00000	177,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		671.00000	609,000	15.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		13.00000	18,000	15.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		37.00000	29,000	19.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		729.00000	788,000	19.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,308.00000	1,242,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	1,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		114.00000	92,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		306.00000	351,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		58.00000	45,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		550.00000	604,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,258.00000	1,192,000	17.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	1,000	17.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		17.00000	13,000	22.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,109.00000	1,172,000	22.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,209.00000	1,142,000	17.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	17.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		42.00000	32,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		684.00000	741,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		765.00000	702,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		7.00000	11,000	15.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,358.00000	1,292,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		182.00000	149,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		174.00000	208,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		450.00000	395,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		42.00000	54,000	15.41	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		91.00000	72,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		383.00000	431,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		28.00000	21,000	20.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		870.00000	930,000	20.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08460	7.15170		15.49	23,783,002.20	3,357	47,153.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		221.00000	195,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		419.00000	460,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		207.00000	182,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		455.00000	497,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		236.00000	209,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		384.00000	424,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		121.00000	138,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		523.00000	473,000	15.33	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		945.00000	1,000,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		97.00000	85,000	19.53	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		215.00000	240,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		367.00000	325,000	15.44	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		351.00000	389,000	16.16	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	7.25	Call		253.00000	224,000	16.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,019.00000	956,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		17.00000	21,000	15.06	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		529.00000	574,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		181.00000	159,000	17.28	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		753.00000	695,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		51.00000	60,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		795.00000	736,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		43.00000	51,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		927.00000	865,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		25.00000	30,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		92.00000	81,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		990.00000	1,046,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,212.00000	1,146,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		10.00000	11,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		193.00000	170,000	17.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		491.00000	535,000	17.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		558.00000	507,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		106.00000	122,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		489.00000	441,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		137.00000	156,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		109.00000	96,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		857.00000	911,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		140.00000	123,000	18.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		688.00000	738,000	18.18	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	19/12/2011	Foreign Exchange Future	6.85	Call		456.00000	410,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		154.00000	175,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		882.00000	821,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		30.00000	36,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		838.00000	778,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		36.00000	43,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,163.00000	1,097,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		11.00000	12,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		123.00000	108,000	18.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		771.00000	823,000	18.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		159.00000	139,000	17.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		607.00000	654,000	17.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		633.00000	578,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		81.00000	93,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,309.00000	1,243,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		7.00000	8,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		116.00000	102,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		814.00000	867,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.18040	7.24760		15.60	17,951,000.00	2,500	16,114.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		477.00000	435,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		265.00000	291,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		450.00000	410,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		288.00000	316,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		505.00000	462,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		243.00000	268,000	15.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		497.00000	454,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		249.00000	274,000	15.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		417.00000	379,000	15.56	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		319.00000	349,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		370.00000	337,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		372.00000	407,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		619.00000	571,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		171.00000	191,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		393.00000	356,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		345.00000	376,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		652.00000	603,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		154.00000	173,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		271.00000	246,000	16.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		573.00000	616,000	16.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		184.00000	167,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		886.00000	937,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		316.00000	288,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		468.00000	508,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		135.00000	123,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,187.00000	1,243,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		686.00000	636,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		138.00000	156,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		130.00000	118,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,232.00000	1,288,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		586.00000	540,000	15.32	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	19/03/2012	Foreign Exchange Future	6.85	Put		188.00000	210,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		176.00000	159,000	18.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		928.00000	979,000	18.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		443.00000	403,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		295.00000	323,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		722.00000	670,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		124.00000	140,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		300.00000	273,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		502.00000	543,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		147.00000	133,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,099.00000	1,153,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		202.00000	183,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		804.00000	853,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		469.00000	428,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		271.00000	298,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		758.00000	706,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		110.00000	126,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		212.00000	192,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		764.00000	812,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		168.00000	152,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		970.00000	1,022,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		193.00000	175,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		845.00000	895,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		154.00000	139,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,056.00000	1,109,000	19.03	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	7.35	Call		333.00000	303,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		435.00000	473,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		351.00000	320,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		403.00000	440,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		555.00000	510,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		207.00000	230,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.28210	7.34990		15.80	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		491.00000	453,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		391.00000	421,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		467.00000	431,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		417.00000	449,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		515.00000	476,000	15.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		365.00000	394,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.38770	7.45580		16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		635.00000	595,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		379.00000	407,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		610.00000	571,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		404.00000	433,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		661.00000	620,000	15.71	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		355.00000	382,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		431.00000	460,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		587.00000	548,000	15.92	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.49050	7.55860		16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		532.00000	501,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		673.00000	711,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		515.00000	485,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		706.00000	745,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		549.00000	517,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		640.00000	677,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		883.00000	926,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		442.00000	416,000	17.45	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.45870	8.52380		17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,113.00000	1,078,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,089.00000	1,119,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,096.00000	1,061,000	17.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,122.00000	1,152,000	17.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,131.00000	1,095,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,057.00000	1,086,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		781.00000	806,000	16.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,305.00000	1,265,000	16.91	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.25600	9.32110		18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,497.00000	1,457,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,376.00000	1,401,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,479.00000	1,441,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,408.00000	1,435,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,515.00000	1,474,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,344.00000	1,368,000	18.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.99150	7.05790			15.02	4,719,262.50	675	417.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			16,225.00000	13,210,000	15.64	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	19/09/2011	Foreign Exchange Future	7.10	Put		20,435.00000	24,060,000	15.64		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		14,438.00000	11,691,000	15.96		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		23,648.00000	27,541,000	15.96		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,222.00000	14,923,000	15.33		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		17,432.00000	20,773,000	15.33		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		27,055.00000	31,198,000	16.27		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		12,845.00000	10,348,000	16.27		0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.08460	7.15170		15.49		0.00	0	15.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		36,703.00000	32,512,000	15.44		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		21,533.00000	24,052,000	15.44		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		34,003.00000	29,984,000	15.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		23,833.00000	26,524,000	15.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		39,544.00000	35,183,000	15.42		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		19,374.00000	21,723,000	15.42		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.29600	11.29360		12.83	50,865,888.00		4,503	31,445.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		165.00000	162,000	13.40		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		371.00000	366,000	13.40		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		150.00000	147,000	13.54		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		406.00000	401,000	13.54		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		181.00000	178,000	13.26		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		337.00000	332,000	13.26		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		123.00000	121,000	13.83		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		479.00000	475,000	13.83		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		51.00000	50,000	15.11		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	12.10	Put		857.00000	854,000	15.11	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		125.00000	122,000	13.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		419.00000	418,000	13.19	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		824.00000	825,000	13.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		30.00000	29,000	13.80	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		454.00000	454,000	13.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		110.00000	108,000	13.25	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		198.00000	195,000	12.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		292.00000	291,000	12.95	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		529.00000	529,000	13.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		85.00000	83,000	13.38	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		158.00000	155,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		352.00000	351,000	13.07	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		322.00000	320,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		178.00000	174,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		76.00000	74,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		682.00000	678,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		102.00000	99,000	14.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		558.00000	553,000	14.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		92.00000	90,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		598.00000	594,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		265.00000	263,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		221.00000	217,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		608.00000	609,000	13.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		64.00000	63,000	13.50	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	11.70	Call		112.00000	110,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		518.00000	514,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		84.00000	81,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		640.00000	635,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		692.00000	693,000	13.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		48.00000	47,000	13.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.43550	11.43320		13.70	869,098.00	76	9,409.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		325.00000	322,000	14.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		542.00000	537,000	14.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		308.00000	305,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		575.00000	570,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		342.00000	339,000	14.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		509.00000	504,000	14.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		181.00000	178,000	15.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		948.00000	943,000	15.21	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		474.00000	472,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		341.00000	337,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		249.00000	246,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		716.00000	711,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		292.00000	289,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		609.00000	604,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,016.00000	1,016,000	13.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		83.00000	81,000	13.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		859.00000	859,000	13.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		126.00000	124,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future			11.58020	11.57690		14.31	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		602.00000	602,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		475.00000	472,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		578.00000	577,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		501.00000	497,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		627.00000	627,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		450.00000	447,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		554.00000	554,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		527.00000	524,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		423.00000	422,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		746.00000	742,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		856.00000	856,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		279.00000	276,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		456.00000	455,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		679.00000	675,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		312.00000	311,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,035.00000	1,031,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		653.00000	653,000	14.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		426.00000	423,000	14.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		921.00000	921,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		244.00000	241,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		492.00000	492,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		615.00000	612,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		794.00000	794,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		317.00000	314,000	14.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future			11.73280	11.73040		14.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		606.00000	605,000	14.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		726.00000	722,000	14.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		587.00000	586,000	14.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		757.00000	753,000	14.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		625.00000	624,000	14.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		695.00000	691,000	14.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.08920		18.83	2,480.80	28	12,444.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		935.00000	877,000	16.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		15.00000	17,000	16.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		245.00000	212,000	18.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		325.00000	352,000	18.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,921.00000	1,861,000	21.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,080.00000	1,141,140,000	28.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08990	0.09050		20.87	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,140.00000	1,086,000	19.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		90.00000	96,000	19.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		516.00000	480,000	20.87	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		466.00000	490,000	20.87	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,057.00000	1,998,000	19.06	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		7.00000	8,000	19.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90450	9.87990		12.04	3,793,423.50	383	58,554.00

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	9.65	Call		334.00000	351,000	12.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		104.00000	97,000	12.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		301.00000	317,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		121.00000	113,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		369.00000	388,000	12.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		89.00000	84,000	12.43	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		160.00000	150,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		240.00000	254,000	12.17	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		575.00000	555,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		55.00000	59,000	13.45	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		611.00000	634,000	12.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		31.00000	30,000	12.83	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		81.00000	86,000	13.03	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		451.00000	432,000	13.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		149.00000	157,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		269.00000	253,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		29.00000	31,000	14.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		799.00000	777,000	14.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		525.00000	547,000	12.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		45.00000	43,000	12.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		38.00000	40,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		708.00000	686,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		33.00000	35,000	14.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		753.00000	731,000	14.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		43.00000	45,000	13.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		663.00000	641,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.01230	9.98800		13.00	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		431.00000	446,000	12.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		243.00000	234,000	12.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		404.00000	418,000	12.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		266.00000	256,000	12.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		459.00000	475,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		221.00000	213,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		330.00000	342,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		342.00000	330,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		585.00000	604,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		147.00000	142,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		769.00000	790,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		81.00000	78,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		692.00000	712,000	12.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		104.00000	100,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.12540	10.10170		13.43	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		439.00000	455,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		437.00000	430,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		420.00000	435,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		468.00000	460,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		462.00000	479,000	13.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		410.00000	404,000	13.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,126.00000	1,150,000	12.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		74.00000	75,000	12.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		383.00000	398,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		531.00000	523,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		593.00000	612,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		291.00000	287,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,170.00000	1,194,000	13.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		68.00000	69,000	13.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		538.00000	556,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		336.00000	331,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		279.00000	291,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		777.00000	766,000	14.57	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.48300	384.72400			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			391.23600	390.47600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.87400	353.28100			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			359.15500	358.56300			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.42920	7.40210		10.75	0.00	0	25,454.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		757.00000	784,000	14.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	5,000	14.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		709.00000	735,000	14.10	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	6,000	14.10	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		806.00000	833,000	14.58	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	14.58	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		93.00000	105,000	11.18	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		191.00000	176,000	11.18	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	7.45	Call		111.00000	124,000	10.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		159.00000	145,000	10.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		428.00000	453,000	12.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		26.00000	24,000	12.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		263.00000	284,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		61.00000	55,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		78.00000	88,000	11.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		226.00000	209,000	11.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		302.00000	324,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		50.00000	45,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		18.00000	21,000	13.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		566.00000	542,000	13.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		661.00000	687,000	13.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	8,000	13.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		15.00000	17,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		613.00000	588,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		613.00000	639,000	13.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		11.00000	10,000	13.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		342.00000	366,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		40.00000	37,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		9.00000	10,000	13.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		757.00000	731,000	13.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		131.00000	146,000	10.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		129.00000	117,000	10.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		13.00000	14,000	13.52	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	8.05	Put		661.00000	635,000	13.52	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.44680	7.42090		11.18	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		791.00000	814,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	17,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		745.00000	769,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	22,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		837.00000	861,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	14,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		175.00000	187,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		254.00000	240,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		276.00000	291,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		155.00000	144,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.47030	7.44570		11.35	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		382.00000	398,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		186.00000	178,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		353.00000	368,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		207.00000	198,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		413.00000	429,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		167.00000	159,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		299.00000	312,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		253.00000	242,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		587.00000	606,000	11.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		91.00000	86,000	11.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		170.00000	176,000	11.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		474.00000	456,000	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		274.00000	287,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		278.00000	267,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		550.00000	568,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		104.00000	98,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,258.00000	1,282,000	13.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.51250	8.46000		13.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,549.00000	1,595,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		389.00000	383,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,510.00000	1,557,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		400.00000	395,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,587.00000	1,634,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		377.00000	372,000	13.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.34680	7.32750		11.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		184.00000	193,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		107.00000	96,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		155.00000	163,000	11.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		128.00000	116,000	11.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		216.00000	226,000	11.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		89.00000	79,000	11.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		26.00000	26,000	12.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		499.00000	479,000	12.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		31.00000	32,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		454.00000	435,000	12.75	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	7.85	Call		21.00000	22,000	13.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		544.00000	525,000	13.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		65.00000	68,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		288.00000	271,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		732.00000	751,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		451.00000	468,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		24.00000	21,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		14.00000	15,000	13.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		637.00000	618,000	13.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.42840	7.40980		11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		319.00000	328,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		159.00000	150,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		289.00000	297,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		179.00000	169,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		350.00000	360,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		140.00000	132,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		149.00000	152,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		389.00000	374,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		652.00000	667,000	12.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		42.00000	39,000	12.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		163.00000	167,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		353.00000	339,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		610.00000	625,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		50.00000	47,000	12.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		235.00000	242,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		225.00000	214,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		569.00000	583,000	12.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		59.00000	55,000	12.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		215.00000	220,000	12.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		255.00000	242,000	12.03	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02420	0.01920			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.15470	0.17680			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.53720	8.63240		15.63	0.00	0	922.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		991.00000	901,000	16.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		9.00000	14,000	16.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		943.00000	854,000	16.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		11.00000	17,000	16.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,040.00000	949,000	17.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		8.00000	12,000	17.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		361.00000	295,000	15.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		129.00000	158,000	15.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		95.00000	73,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		513.00000	586,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		106.00000	82,000	17.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		474.00000	545,000	17.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		849.00000	762,000	16.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		17.00000	25,000	16.75	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	8.95	Call		118.00000	92,000	17.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		436.00000	505,000	17.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		162.00000	128,000	16.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		330.00000	391,000	16.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		146.00000	114,000	16.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		364.00000	427,000	16.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		86.00000	66,000	17.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		554.00000	629,000	17.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		62.00000	47,000	17.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		680.00000	760,000	17.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		802.00000	717,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		20.00000	30,000	16.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.66030	8.75780		15.63	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		612.00000	540,000	15.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		154.00000	180,000	15.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		579.00000	510,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		171.00000	200,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		645.00000	572,000	14.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		137.00000	162,000	14.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		489.00000	426,000	15.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		231.00000	266,000	15.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		716.00000	639,000	14.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		108.00000	129,000	14.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		912.00000	827,000	14.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		54.00000	67,000	14.43	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	8.55	Call		461.00000	400,000	15.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		253.00000	290,000	15.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		305.00000	260,000	16.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		447.00000	500,000	16.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		172.00000	144,000	17.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		814.00000	884,000	17.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		228.00000	193,000	16.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		620.00000	683,000	16.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		518.00000	452,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		210.00000	242,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		831.00000	748,000	14.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		73.00000	88,000	14.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,041.00000	952,000	14.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		33.00000	42,000	14.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		342.00000	293,000	15.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		384.00000	433,000	15.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,136.00000	1,042,000	14.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		28.00000	32,000	14.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		385.00000	331,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		327.00000	371,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		287.00000	245,000	16.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		479.00000	535,000	16.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		435.00000	376,000	15.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		277.00000	316,000	15.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		162.00000	136,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		854.00000	926,000	17.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		216.00000	182,000	17.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		658.00000	722,000	17.13	0.00	0	0.00
CRD1	On 04/08/2011	Index Future				160.69600	160.50800			0.00	0	2.00
CRD1	On 03/11/2011	Index Future				162.86900	162.67800			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI	On 04/08/2011	GOVI				354.84300	354.24800			3,548,430.00	1	182.00
GOVI	On 04/08/2011	GOVI		348.00	Call		62,480.00000	68,430,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI		348.01	Call		62,380.00000	68,330,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI		347.99	Call		62,580.00000	68,530,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 03/11/2011	GOVI				360.13900	359.54500			0.00	0	0.00
GOVI	On 03/11/2011	GOVI		357.00	Call		25,450.00000	31,390,000		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		25,350.00000	31,290,000		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		25,550.00000	31,490,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	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	04/08/2011	Index Future			155.67300	155.67500			7,783,650.00	5	81.00
IGOV	On	03/11/2011	Index Future			157.99600	158.00300			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.45100	415.34900			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.58000	5.59500			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.59300			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.63000	5.61600			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.68000	5.67900			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.77000	5.75600			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.85000	5.81500			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.13000	6.12700			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.49000	6.49900			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.80000	6.81000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.06000	7.07100			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.36000	7.36200			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.69000	7.64000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.75	Put			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
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			348.27300	347.69400			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.47100	352.89300			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.51900	7.55100		3.50	126,171.40	1	11,677.00
R157	On	04/08/2011	Bond Future	7.50	Call		289.00000	333,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		489.00000	407,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		379.00000	434,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		383.00000	313,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		214.00000	249,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		610.00000	519,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,411.00000	1,292,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		29.00000	35,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		295.00000	235,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		486.00000	551,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,050.00000	1,151,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		82.00000	58,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,505.00000	2,629,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		2.00000	1,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.63800	7.67100		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,348.00000	2,444,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		248.00000	223,000	3.65	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	8.30	Call		2,497.00000	2,596,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		218.00000	196,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,202.00000	2,296,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		281.00000	254,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.76700	7.80400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,902.00000	2,995,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		549.00000	516,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,031.00000	3,126,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		512.00000	480,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,775.00000	2,866,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		589.00000	554,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.92100	7.95700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,105.00000	2,172,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,177.00000	1,130,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,204.00000	2,273,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,119.00000	1,073,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,008.00000	2,073,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,238.00000	1,188,000	3.81	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	04/08/2011	Bond Future			8.63200	8.65800		10.00	8,200,180.10	70	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		67.00000	73,000	9.87	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	04/08/2011	Bond Future	8.25	Put		3,975.00000	3,737,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		103.00000	114,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,522.00000	3,289,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		42.00000	46,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,442.00000	4,203,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,088.00000	2,860,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		155.00000	171,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		833.00000	703,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,225.00000	1,338,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		2,879.00000	3,074,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		196.00000	147,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,169.00000	9,413,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.71100	8.73700		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,177.00000	4,320,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,799.00000	1,703,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,467.00000	4,615,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,646.00000	1,555,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,897.00000	4,034,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,966.00000	1,864,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,753.00000	2,627,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,872.00000	2,985,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,805.00000	6,605,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		734.00000	773,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,972.00000	4,797,000	10.66	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	8.35	Call		1,338.00000	1,402,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,014.00000	2,102,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,749.00000	3,598,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,765.00000	4,919,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,502.00000	1,417,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.79000	8.81700		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,719.00000	4,853,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,087.00000	2,978,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,977.00000	5,115,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,905.00000	2,800,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,468.00000	4,597,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,279.00000	3,164,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87600	8.90300		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,484.00000	5,607,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,631.00000	4,515,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,722.00000	5,849,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,433.00000	4,321,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,249.00000	5,369,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,835.00000	4,716,000	12.15	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future			214.53744	214.54709			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,547.00000	2,537,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,497.00000	2,487,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,597.00000	2,587,000		0.00	0	0.00
R189	On	04/08/2011	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	04/08/2011	Bond Future			234.91492	234.91669			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,417.00000	3,415,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,367.00000	3,365,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,467.00000	3,465,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	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	04/08/2011	Bond Future			7.11500	7.15700		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		416.00000	500,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		135.00000	91,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		525.00000	620,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		93.00000	61,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		320.00000	392,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		190.00000	135,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.21200	7.25600		3.00	0.00	0	953.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		2,200.00000	2,307,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		130.00000	113,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,321.00000	2,430,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		114.00000	99,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,079.00000	2,184,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		146.00000	127,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.31400	7.36300		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,520.00000	2,625,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		244.00000	221,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,629.00000	2,735,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		226.00000	205,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,415.00000	2,518,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		265.00000	241,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.44600	7.49600		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,481.00000	1,550,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		878.00000	827,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,555.00000	1,626,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		833.00000	785,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,409.00000	1,476,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		924.00000	872,000	3.05	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	04/08/2011	Bond Future			173.69109	173.69220			1,736,910.90	10	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,692.00000	172,691,000		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	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		172,642.00000	172,641,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		172,742.00000	172,741,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			176.25494	176.26102			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,761.00000	175,755,000		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		175,711.00000	175,705,000		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		175,811.00000	175,805,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.13800	8.17000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		172.00000	201,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		982.00000	859,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		240.00000	279,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		811.00000	698,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		120.00000	141,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,170.00000	1,039,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.25000	8.28300		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,832.00000	1,922,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		848.00000	787,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,977.00000	2,072,000	5.89	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	03/11/2011	Bond Future	8.55	Put		768.00000	712,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,691.00000	1,777,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		933.00000	868,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.36900	8.40400		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,714.00000	2,808,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,213.00000	1,154,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,855.00000	2,952,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,139.00000	1,083,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,577.00000	2,668,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,291.00000	1,229,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.50200	8.53600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,642.00000	2,721,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,749.00000	1,685,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,766.00000	2,848,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,666.00000	1,605,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,520.00000	2,597,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,835.00000	1,769,000	6.10	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	04/08/2011	Bond Future			8.29600	8.32800		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		56.00000	66,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,835.00000	1,674,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		86.00000	102,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,592.00000	1,436,000	6.17	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	04/08/2011	Bond Future	7.95	Call		35.00000	41,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,089.00000	1,923,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.40000	8.43200		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,474.00000	2,581,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		839.00000	779,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,649.00000	2,761,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		760.00000	705,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,304.00000	2,407,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		923.00000	860,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.50600	8.54000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,380.00000	3,493,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,100.00000	1,042,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,551.00000	3,667,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,028.00000	973,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,213.00000	3,323,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,178.00000	1,117,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.62500	8.65900		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,838.00000	2,924,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,397.00000	2,318,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,973.00000	3,061,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,291.00000	2,213,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,706.00000	2,790,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,507.00000	2,426,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	04/08/2011	Bond Future			6.89000	6.94700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		261.00000	337,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		144.00000	93,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		333.00000	420,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		105.00000	65,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		200.00000	265,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		193.00000	132,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.98800	7.05100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,497.00000	1,605,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		107.00000	89,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,583.00000	1,692,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		95.00000	77,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,412.00000	1,518,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		121.00000	100,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.09900	7.17100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,676.00000	1,778,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		209.00000	182,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,749.00000	1,853,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		194.00000	170,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,605.00000	1,706,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		226.00000	198,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.26700	7.34300		2.00	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	03/05/2012	Bond Future	7.50	Call		872.00000	939,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		627.00000	575,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		919.00000	987,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		596.00000	545,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		827.00000	892,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		660.00000	606,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.38900	8.42600		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		200.00000	241,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,207.00000	1,037,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		279.00000	334,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		999.00000	843,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		139.00000	169,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,435.00000	1,254,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.48300	8.52000		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,350.00000	2,474,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,088.00000	1,007,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,525.00000	2,654,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		991.00000	915,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,176.00000	2,294,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,186.00000	1,099,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.58000	8.61900		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,328.00000	3,463,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,305.00000	1,230,000	8.03	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	9.05	Call		3,503.00000	3,641,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,219.00000	1,147,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,157.00000	3,288,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,396.00000	1,317,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.69000	8.72800		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,866.00000	2,966,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,751.00000	2,652,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,006.00000	3,109,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,630.00000	2,534,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,730.00000	2,827,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,877.00000	2,775,000	8.37	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
R208	On	04/08/2011	Bond Future			8.43900	8.47000		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		177.00000	203,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,515.00000	1,354,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		248.00000	284,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,280.00000	1,129,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		122.00000	141,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,768.00000	1,600,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.52600	8.55800		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,291.00000	2,401,000	8.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Put		1,169.00000	1,091,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,474.00000	2,589,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,063.00000	990,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,114.00000	2,220,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,283.00000	1,200,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		4,076.00000	3,919,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		401.00000	433,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,919.00000	2,783,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		778.00000	831,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,216.00000	1,289,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,153.00000	2,037,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		2,859.00000	2,984,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		874.00000	810,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.61500	8.64800		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,534.00000	3,651,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,538.00000	1,465,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,718.00000	3,838,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,443.00000	1,373,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,354.00000	3,468,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,638.00000	1,562,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.71300	8.74600		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,768.00000	3,873,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,357.00000	2,276,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,935.00000	4,043,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,249.00000	2,172,000	9.68	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	8.95	Call		3,604.00000	3,707,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,468.00000	2,386,000	9.60	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	04/08/2011	Bond Future			8.96000	8.97500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		32.00000	31,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,838.00000	3,721,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		51.00000	51,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,442.00000	3,326,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		19.00000	18,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,244.00000	4,127,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,885.00000	8,001,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.02800	9.04400		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,337.00000	1,371,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,626.00000	3,538,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,481.00000	1,518,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,372.00000	3,288,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,203.00000	1,234,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,892.00000	3,802,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.09500	9.11200		14.75	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		2,901.00000	2,955,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,749.00000	3,675,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,082.00000	3,138,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,549.00000	3,478,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,726.00000	2,777,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,957.00000	3,881,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.16800	9.18300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,377.00000	3,423,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,752.00000	4,687,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,553.00000	3,600,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,548.00000	4,484,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,207.00000	3,252,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,965.00000	4,899,000	15.45	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
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	04/08/2011	Bond Future			130.39318	130.39387			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,394.00000	24,393,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,344.00000	24,343,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,444.00000	24,443,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	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	04/08/2011	Bond Future			108.05395	108.05643			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,556.00000	106,554,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,506.00000	106,504,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,606.00000	106,604,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.64900	109.65454			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,405.00000	108,399,000		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		108,355.00000	108,349,000		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		108,455.00000	108,449,000		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	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.50765	106.50833			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,008.00000	104,008,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,958.00000	103,958,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	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
R212	On	04/08/2011	Bond Future	2.45	Call		104,058.00000	104,058,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.07984	108.08356			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,584.00000	105,580,000		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		105,534.00000	105,530,000		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		105,634.00000	105,630,000		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	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.96100	8.97700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,266.00000	8,140,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,813.00000	7,687,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,722.00000	8,596,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.03700	9.05300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,402.00000	2,278,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,998.00000	1,874,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,809.00000	2,685,000		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			9.11400	9.13100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,010.00000	880,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		623.00000	492,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,401.00000	1,271,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.19300	9.20900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		308.00000	429,000		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		681.00000	802,000		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		0.00000	53,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		68.00000	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
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			14,186.25000	14,231.07000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		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	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		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	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		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
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	04/08/2011	Index Future			350.68100	350.11300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.42300	354.84700			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08150	1.09080		15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		230.00000	188,000	15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		322.00000	373,000	15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		101.00000	79,000	16.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		693.00000	764,000	16.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		502.00000	431,000	13.78	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		94.00000	116,000	13.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09780	1.10730		15.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		471.00000	420,000	15.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		398.00000	442,000	15.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		294.00000	258,000	16.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		721.00000	780,000	16.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		749.00000	679,000	14.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		176.00000	201,000	14.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							301,704,696.40	37,115	973,556.00

i-Bonds

1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA381L On	09/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA382L On	21/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA383L On	22/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 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
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
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
AB302L	On	17/08/2011	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
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000		104,200,000,000,000.00		1,042,000,000	521,040,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			8,500,000,000,000.00	85,000,000	15,000,000.00
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			5,700,000,000,000.00	57,000,000	17,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
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
ABLC02	On	14/08/2011			100.00000	100.00000			300,000,000,000.00	3,000,000	2,000,000.00

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			8,365,000,000.00	1,400,000	700,000.00
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			134,120,000,000.00	14,000,000	7,000,000.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	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
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			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	2,000,000.00
AIR01U	On	06/02/2012			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
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	12,000,000.00
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	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	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		2,500,000,000,000.00		25,000,000	25,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	5,000,000.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,250,000,000,000.00	12,500,000	12,500,000	12,500,000.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			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
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		1,520,000,000,000.00		15,200,000	3,800,000.00
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		180,000,000,000.00		1,800,000	900,000.00
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
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			14,400,000,000,000.00	144,000,000	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
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
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2012	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
CLN79	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2012	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
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	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	92,000,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,600,000,000,000.00	26,000,000	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,400,000,000,000.00	274,000,000	75,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			62,800,400,000,000.00	628,004,000	655,904,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,600,000,000,000.00	46,000,000	30,400,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			58,200,300,000,000.00	582,003,000	591,703,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,940,555,500,000.00	426,006,000	262,091,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,520,080,000,000.00	1,052,008,000	352,008,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,522,978,500,000.00	194,010,000	44,010,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,100,082,500,000.00	280,011,000	132,011,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	292,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			72,000,000,000.00	720,000	660,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		48,510,000,000,000.00		485,100,000	250,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1A:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	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	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	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			3,025,000,000.00	30,250,000	30,250,000.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB84 On	26/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			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		26,018,000,000,000.00	260,180,000	260,180,000.00	
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	200,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,500,000,000.00	6,005,000	6,005,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	13,000,000.00
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			1,600,000,000,000.00	16,000,000	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	11,000,000.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	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
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
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		70,000,000,000,000.00		700,000,000	500,000,000.00
IND146	On	15/11/2011			100.00000	100.00000		1,900,000,000,000.00		19,000,000	19,000,000.00
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
ING102	On	29/07/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			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		200,000,000,000.00		2,000,000	1,000,000.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			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
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
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		15,200,000,000,000.00		152,000,000	38,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA129	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000		5,700,000,000,000.00	57,000,000	57,000,000	57,000,000.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	100,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	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
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		54,200,000,000,000.00	542,000,000	66,000,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	1,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00	58,000,000	14,500,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,600,000,000,000.00	16,000,000	170,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,250,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	70,000.00
NBRN1	On	31/08/2011			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
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		142,000,000,000.00		1,420,000	710,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	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
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		2,600,000,000,000.00		26,000,000	9,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	2,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.55000	5.57500		631,035,000,000.00		113,700,000	234,531,667.00
R155P	On	31/08/2011			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
R157	On	15/09/2015	Spot Bond			7.49500	7.52500			191,048,597,411,260.00	25,490,139,748	13,201,908,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61500	8.64000			111,939,752,005,000.00	12,993,587,000	7,578,978,554.00
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			1.20000	1.20000			11,366,400,000,000.00	9,472,000,000	3,214,510,452.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000			1,663,483,937,280.00	644,761,216	229,595,000.00
R201	On	21/12/2014	Spot Bond			7.09500	7.13500			58,467,589,125,000.00	8,240,675,000	4,058,453,000.00
R202	On	07/12/2033	Spot Bond			2.60000	2.60000			2,791,609,600,000.00	1,073,696,000	1,941,510,000.00
R203	On	15/09/2017	Spot Bond			8.11500	8.14500			89,656,532,520,000.00	11,048,248,000	5,457,248,367.00
R204	On	21/12/2018	Spot Bond			8.27500	8.30500			130,922,920,775,000.00	15,821,501,000	6,801,398,687.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,835,000,000.00
R206	On	15/01/2014	Spot Bond			6.87000	6.92500			47,884,058,010,000.00	6,970,023,000	2,766,260,000.00
R207	On	15/01/2020	Spot Bond			8.37000	8.40500			160,493,700,402,000.00	19,174,874,600	8,458,099,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.42000	8.45000			190,623,495,400,000.00	22,639,370,000	8,701,160,270.00
R209	On	31/03/2036	Spot Bond			8.94500	8.96000			137,117,985,505,000.00	15,329,009,000	8,438,282,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			4,409,414,500,000.00	1,663,930,000	1,095,110,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			3,565,980,000,000.00	1,801,000,000	1,258,010,000.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			2,204,090,000,000.00	851,000,000	313,540,000.00
R213	On	28/02/2031	Spot Bond			8.94500	8.96000			22,187,258,505,000.00	2,480,409,000	1,256,048,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			25,648,454,000,000.00	3,945,916,000	2,087,400,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	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
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	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
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	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
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	36,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	41,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	620,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN47	On	21/07/2012	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	260,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	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	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	60,000.00
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	80,896,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			4,200,000,000,000.00	42,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	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
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			38,200,000,000,000.00	382,000,000	191,000,000.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			200,600,000,000,000.00	2,006,000,000	1,056,320,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			96,000,300,000,000.00	960,003,000	317,003,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			37,200,000,000,000.00	372,000,000	196,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			43,800,000,000,000.00	438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			15,000,500,000,000.00	150,005,000	75,005,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP111	On	28/07/2011	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			400,000,000,000.00	4,000,000	2,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		1,600,000,000,000.00		16,000,000	2,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		20,800,700,000,000.00		208,007,000	178,707,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		41,200,000,000,000.00		412,000,000	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		14,600,000,000,000.00		146,000,000	73,000,000.00
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		25,000,000,000,000.00		250,000,000	125,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **2,351,280,238,195,540.00** **173,125,591,564** **87,464,869,657.00**

Grand Total: **2,351,280,539,900,240.00** **173,125,628,679** **87,465,843,213.00**