

Daily MTM Report

Daily summary for: 21/07/2011

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			6.86120	6.95280		15.05	166,185,125.20	24,221	300,305.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		15.00000	11,000	22.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,112.00000	1,200,000	22.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		13.00000	10,000	22.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,160.00000	1,249,000	22.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		16.00000	12,000	22.14	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,063.00000	1,151,000	22.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		871.00000	957,000	20.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		24.00000	18,000	20.91	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		58.00000	43,000	18.44	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		505.00000	582,000	18.44	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		258.00000	199,000	15.10	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		105.00000	138,000	15.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		199.00000	152,000	15.35	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		146.00000	191,000	15.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		548.00000	628,000	18.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		51.00000	39,000	18.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		683.00000	766,000	19.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		36.00000	27,000	19.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		326.00000	260,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		73.00000	99,000	15.22	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		49.00000	68,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		402.00000	329,000	15.33	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		266.00000	331,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		119.00000	92,000	16.59	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,847.00000	2,939,000	28.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		420.00000	494,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		73.00000	55,000	17.82	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		340.00000	410,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		93.00000	71,000	17.21	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		40.00000	56,000	15.39	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		443.00000	367,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		291.00000	228,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		88.00000	117,000	15.16	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		124.00000	161,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		227.00000	172,000	15.05	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		593.00000	673,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		46.00000	34,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		172.00000	134,000	15.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		169.00000	223,000	15.66	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		33.00000	24,000	19.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		730.00000	813,000	19.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		106.00000	81,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		303.00000	370,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		153.00000	118,000	15.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		200.00000	257,000	15.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		573.00000	490,000	15.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		20.00000	29,000	15.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		26.00000	20,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		823.00000	909,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,203.00000	1,112,000	16.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	1,000	16.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		83.00000	63,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		380.00000	452,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		41.00000	31,000	19.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		638.00000	720,000	19.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,153.00000	1,062,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	1,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	9,000	23.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,209.00000	1,298,000	23.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,104.00000	1,012,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		29.00000	22,000	20.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		776.00000	861,000	20.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		665.00000	579,000	15.68	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		12.00000	18,000	15.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,253.00000	1,162,000	16.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	16.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		135.00000	104,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		232.00000	293,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		363.00000	293,000	15.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		60.00000	82,000	15.27	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		65.00000	49,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		462.00000	538,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		19.00000	14,000	21.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		966.00000	1,053,000	21.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95230	7.04570		15.51	6,291,831.50	905	46,898.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		184.00000	157,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		488.00000	555,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		172.00000	147,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		526.00000	595,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		197.00000	169,000	17.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		451.00000	517,000	17.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		150.00000	182,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		446.00000	384,000	15.42	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,035.00000	1,117,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		81.00000	69,000	20.23	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		258.00000	306,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		304.00000	258,000	15.73	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		415.00000	479,000	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		211.00000	181,000	16.86	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		920.00000	834,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		24.00000	32,000	15.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		604.00000	676,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		150.00000	128,000	17.98	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		663.00000	587,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		67.00000	85,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		703.00000	625,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		57.00000	73,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		830.00000	747,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		34.00000	45,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		76.00000	66,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,080.00000	1,164,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,108.00000	1,017,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		12.00000	15,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		160.00000	137,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		564.00000	635,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		479.00000	414,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		133.00000	162,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		415.00000	355,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		169.00000	203,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		91.00000	78,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		945.00000	1,026,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		116.00000	99,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		770.00000	847,000	18.88	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		385.00000	328,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		189.00000	226,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		787.00000	706,000	15.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		41.00000	54,000	15.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		745.00000	665,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		49.00000	63,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,060.00000	970,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		14.00000	18,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		102.00000	88,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		856.00000	936,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		132.00000	113,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		686.00000	761,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		549.00000	479,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		103.00000	127,000	15.35	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,205.00000	1,113,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		9.00000	11,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		96.00000	83,000	19.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		900.00000	981,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04620	7.14120		15.61	0.00	0	16,114.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		413.00000	362,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		308.00000	352,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		389.00000	341,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		334.00000	381,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		439.00000	385,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		284.00000	325,000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		432.00000	379,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		291.00000	333,000	15.57	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		359.00000	318,000	15.97	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		368.00000	422,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		322.00000	286,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		431.00000	490,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		545.00000	484,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		204.00000	238,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		340.00000	302,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		399.00000	456,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		576.00000	513,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		185.00000	217,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		235.00000	209,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		644.00000	713,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		160.00000	142,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		969.00000	1,046,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		275.00000	244,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		534.00000	598,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		117.00000	105,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,276.00000	1,359,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		608.00000	543,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		167.00000	197,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		113.00000	101,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,322.00000	1,405,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		515.00000	456,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		224.00000	260,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		152.00000	136,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,011.00000	1,090,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		382.00000	336,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		341.00000	390,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		642.00000	575,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		151.00000	179,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		261.00000	231,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		570.00000	635,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		128.00000	114,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,187.00000	1,268,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		175.00000	156,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		884.00000	960,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		406.00000	355,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		315.00000	359,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		677.00000	607,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		136.00000	161,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		184.00000	163,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		843.00000	917,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		146.00000	130,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,055.00000	1,134,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		167.00000	148,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		926.00000	1,002,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		133.00000	119,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,142.00000	1,223,000	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		290.00000	257,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		499.00000	561,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		305.00000	271,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		464.00000	525,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		486.00000	429,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		245.00000	283,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.14550	7.24170		15.78	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		433.00000	391,000	16.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		441.00000	496,000	16.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		415.00000	374,000	16.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		473.00000	529,000	16.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		456.00000	409,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		414.00000	464,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.25060	7.34690		16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		574.00000	522,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		427.00000	471,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		551.00000	500,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		454.00000	499,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		598.00000	544,000	15.91	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		401.00000	443,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		481.00000	530,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		528.00000	481,000	16.18	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.35420	7.45000		16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		486.00000	449,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		736.00000	795,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		471.00000	435,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		771.00000	831,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		502.00000	464,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		702.00000	760,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		953.00000	1,019,000	17.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		403.00000	373,000	17.83	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.33320	8.42120		17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,060.00000	1,023,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,139.00000	1,190,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,043.00000	1,007,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,172.00000	1,224,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,077.00000	1,039,000	17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,106.00000	1,156,000	17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		823.00000	867,000	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,244.00000	1,200,000	17.15	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13050	9.21850		18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,439.00000	1,402,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,421.00000	1,472,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,423.00000	1,386,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,455.00000	1,506,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,456.00000	1,418,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,388.00000	1,438,000	18.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.86120	6.95280			15.05	253,864.40	37	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,931.00000	9,158,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		26,651.00000	33,038,000	16.59	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		10,550.00000	8,067,000	16.90	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		30,270.00000	36,947,000	16.90	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		13,492.00000	10,399,000	16.28	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		23,212.00000	29,279,000	16.28	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		34,053.00000	40,992,000	17.21	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		9,333.00000	7,112,000	17.21	0.00	0	50.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.95230	7.04570		15.51	34,761.50	5	10.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		30,369.00000	25,827,000	15.73	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		25,799.00000	30,597,000	15.73	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		27,948.00000	24,031,000	15.96	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		28,378.00000	33,801,000	15.96	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		32,932.00000	27,761,000	15.51	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		23,362.00000	27,531,000	15.51	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future			11.17140	11.21060		12.82	23,035,426.80	2,062	31,586.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		134.00000	123,000	13.84	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		423.00000	452,000	13.84	0.00	0	200.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		121.00000	111,000	13.99	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		460.00000	490,000	13.99	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		148.00000	135,000	13.69	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		387.00000	414,000	13.69	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		99.00000	90,000	14.28	0.00	0	8,945.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		538.00000	569,000	14.28	0.00	0	100.00	
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		40.00000	36,000	15.58	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		929.00000	965,000	15.58	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		146.00000	159,000	13.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		357.00000	330,000	13.06	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		748.00000	713,000	13.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		37.00000	42,000	13.84	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		390.00000	362,000	13.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		129.00000	141,000	13.14	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		228.00000	250,000	12.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		239.00000	221,000	12.97	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		461.00000	431,000	13.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		100.00000	110,000	13.29	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		184.00000	199,000	12.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		295.00000	270,000	12.90	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		266.00000	242,000	12.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		205.00000	221,000	12.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		60.00000	54,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		749.00000	783,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		81.00000	74,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		620.00000	653,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		73.00000	67,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		662.00000	696,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		218.00000	201,000	13.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		257.00000	280,000	13.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		538.00000	506,000	13.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		77.00000	85,000	13.45	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		90.00000	82,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		579.00000	611,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		66.00000	60,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		705.00000	739,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		619.00000	586,000	13.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		58.00000	65,000	13.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.30730	11.34910		13.76	5,653,650.00	500	9,409.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		289.00000	276,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		590.00000	619,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		274.00000	262,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		625.00000	655,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		305.00000	292,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		556.00000	585,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		159.00000	152,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,010.00000	1,045,000	15.57	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		423.00000	403,000	13.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		374.00000	396,000	13.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		220.00000	210,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		771.00000	803,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		260.00000	248,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		661.00000	691,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		944.00000	911,000	13.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		95.00000	104,000	13.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		791.00000	761,000	13.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		142.00000	154,000	13.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future			11.44740	11.49200		14.30	11,447,400.00	1,000	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		554.00000	530,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		512.00000	533,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		531.00000	510,000	14.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		539.00000	563,000	14.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		578.00000	553,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		486.00000	506,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		510.00000	491,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		568.00000	594,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		389.00000	373,000	15.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		797.00000	826,000	15.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		797.00000	768,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		305.00000	321,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		421.00000	404,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		729.00000	757,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		286.00000	274,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,094.00000	1,127,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		602.00000	577,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		460.00000	480,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		859.00000	829,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		267.00000	282,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		454.00000	436,000	14.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		662.00000	689,000	14.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		737.00000	709,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		345.00000	362,000	14.13	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			11.59430	11.64220		14.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		566.00000	548,000	14.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		774.00000	804,000	14.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		548.00000	531,000	15.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		806.00000	837,000	15.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		584.00000	566,000	14.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		742.00000	772,000	14.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08820		19.61	874.00	10	12,434.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		839.00000	766,000	16.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		19.00000	26,000	16.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		196.00000	170,000	19.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		376.00000	430,000	19.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,821.00000	1,741,000	21.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,180.00000	1,141,260,000	29.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08940		21.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,042.00000	977,000	19.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		102.00000	117,000	19.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		453.00000	419,000	21.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		513.00000	559,000	21.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,948.00000	1,868,000	18.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	18.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.84740	9.85430		12.07	2,097,496.20	213	60,781.00

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		313.00000	309,000	12.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		109.00000	112,000	12.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		280.00000	276,000	12.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		126.00000	129,000	12.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		347.00000	343,000	12.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		93.00000	96,000	12.39	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		166.00000	170,000	12.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		220.00000	217,000	12.14	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		594.00000	601,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		48.00000	48,000	13.66	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		587.00000	581,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		33.00000	34,000	12.77	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		72.00000	71,000	13.23	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		468.00000	474,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		135.00000	134,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		281.00000	287,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		25.00000	25,000	14.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		821.00000	828,000	14.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		501.00000	496,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		47.00000	49,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		32.00000	32,000	14.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		728.00000	735,000	14.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		28.00000	28,000	14.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		774.00000	781,000	14.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		37.00000	37,000	13.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		683.00000	690,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.95130	9.96050		13.01	2,985,390.00	300	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		412.00000	410,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		252.00000	259,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		385.00000	383,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		275.00000	282,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		440.00000	438,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		230.00000	237,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		315.00000	313,000	13.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		355.00000	362,000	13.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		564.00000	562,000	12.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		154.00000	161,000	12.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		745.00000	742,000	12.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		85.00000	91,000	12.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		669.00000	667,000	12.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		109.00000	116,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.05980	10.07240		13.34	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		424.00000	420,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		452.00000	460,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		405.00000	401,000	13.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		483.00000	491,000	13.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		446.00000	440,000	13.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		424.00000	430,000	13.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,099.00000	1,090,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		77.00000	80,000	12.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		369.00000	366,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		547.00000	556,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		574.00000	568,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		302.00000	308,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,143.00000	1,134,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		71.00000	74,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		520.00000	514,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		348.00000	354,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		267.00000	265,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		795.00000	805,000	14.57	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			389.22300	387.95700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			395.03100	393.74700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.02400	355.93000			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			362.35100	361.24200			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.38240	7.41090		10.94	5,167,680.00	700	25,154.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		766.00000	738,000	14.27	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	6,000	14.27	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		717.00000	690,000	14.05	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	8,000	14.05	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		815.00000	787,000	14.49	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	5,000	14.49	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		98.00000	86,000	11.39	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		187.00000	204,000	11.39	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		116.00000	103,000	11.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		155.00000	171,000	11.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		437.00000	411,000	12.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		26.00000	29,000	12.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		270.00000	249,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		59.00000	67,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		82.00000	72,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		221.00000	240,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		310.00000	287,000	12.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		49.00000	55,000	12.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		19.00000	16,000	13.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		558.00000	584,000	13.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		669.00000	642,000	13.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	10,000	13.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		16.00000	14,000	13.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		605.00000	632,000	13.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		621.00000	594,000	13.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		10.00000	12,000	13.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		350.00000	327,000	12.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		39.00000	45,000	12.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		9.00000	8,000	14.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		748.00000	776,000	14.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		137.00000	122,000	10.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		126.00000	140,000	10.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		13.00000	11,000	13.83	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		652.00000	679,000	13.83	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.39780	7.42730		11.22	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		796.00000	768,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	20,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		751.00000	723,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	25,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		842.00000	814,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	16,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		177.00000	163,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		250.00000	265,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		278.00000	260,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		151.00000	162,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.42030	7.45090		11.36	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		385.00000	365,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		184.00000	195,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		355.00000	337,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		204.00000	217,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		415.00000	395,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		164.00000	175,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		300.00000	284,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		249.00000	264,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		590.00000	566,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		89.00000	96,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		170.00000	159,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		469.00000	489,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		275.00000	260,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		274.00000	290,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		553.00000	529,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		102.00000	109,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,263.00000	1,233,000	12.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	13,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.47320	8.48470		13.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,570.00000	1,556,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	383,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,531.00000	1,518,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		396.00000	395,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,608.00000	1,595,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		373.00000	372,000	12.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.25510	7.33370		11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		185.00000	135,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		101.00000	130,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		155.00000	114,000	11.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		121.00000	159,000	11.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		217.00000	163,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		83.00000	108,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		25.00000	17,000	13.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		491.00000	562,000	13.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		30.00000	21,000	13.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		446.00000	516,000	13.16	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		20.00000	14,000	13.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		536.00000	609,000	13.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		64.00000	45,000	12.41	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		280.00000	340,000	12.41	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		738.00000	661,000	13.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	6,000	13.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		455.00000	385,000	12.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		21.00000	30,000	12.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		14.00000	9,000	13.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		630.00000	704,000	13.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.33580	7.41620		12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		320.00000	272,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		154.00000	186,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		290.00000	245,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		174.00000	209,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		352.00000	300,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		136.00000	164,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		148.00000	124,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		382.00000	438,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		657.00000	587,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		41.00000	51,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		162.00000	136,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		346.00000	400,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		614.00000	546,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		48.00000	60,000	12.34	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		236.00000	200,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		220.00000	264,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		573.00000	507,000	12.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		57.00000	71,000	12.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		215.00000	182,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		249.00000	296,000	12.35	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03550	0.02750			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.11150	0.14130			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.38680	8.48180		14.86	0.00	0	922.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		843.00000	754,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		11.00000	17,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		796.00000	708,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		14.00000	21,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		891.00000	800,000	15.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		9.00000	13,000	15.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		250.00000	195,000	14.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		168.00000	208,000	14.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		56.00000	41,000	17.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		624.00000	704,000	17.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		63.00000	47,000	16.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		581.00000	660,000	16.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		704.00000	618,000	15.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		22.00000	31,000	15.50	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		71.00000	53,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		539.00000	616,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		101.00000	77,000	16.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		419.00000	490,000	16.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		89.00000	68,000	16.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		457.00000	531,000	16.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		49.00000	37,000	17.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		667.00000	750,000	17.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		34.00000	25,000	17.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		802.00000	888,000	17.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		659.00000	575,000	15.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		27.00000	38,000	15.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.50570	8.60330		15.42	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		495.00000	438,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		192.00000	232,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		466.00000	411,000	15.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		213.00000	255,000	15.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		525.00000	466,000	14.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		172.00000	210,000	14.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		386.00000	339,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		283.00000	333,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		590.00000	526,000	14.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		137.00000	170,000	14.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		773.00000	697,000	14.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		70.00000	91,000	14.39	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		362.00000	319,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		309.00000	363,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		236.00000	207,000	16.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		533.00000	601,000	16.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		130.00000	114,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		927.00000	1,008,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		174.00000	153,000	17.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		721.00000	797,000	17.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		411.00000	362,000	15.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		258.00000	306,000	15.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		696.00000	625,000	14.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		93.00000	119,000	14.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		896.00000	815,000	14.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		43.00000	59,000	14.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		266.00000	234,000	16.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		463.00000	528,000	16.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		983.00000	898,000	13.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		30.00000	42,000	13.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		301.00000	265,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		398.00000	459,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		222.00000	195,000	16.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		569.00000	639,000	16.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		339.00000	300,000	15.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		336.00000	394,000	15.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		123.00000	107,000	18.33	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		970.00000	1,051,000	18.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		164.00000	144,000	17.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		761.00000	838,000	17.56	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.64100	161.30300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.82800	163.48500			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				357.89300	356.82800			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		88,280.00000	98,930,000		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		88,180.00000	98,830,000		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		88,380.00000	99,030,000		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				363.23400	362.15400			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		51,540.00000	62,340,000		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		51,440.00000	62,240,000		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		51,640.00000	62,440,000		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			155.94700	155.86900			3,118,940.00	2	83.00
IGOV	On	03/11/2011	Index Future			158.27400	158.19500			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.54600	416.07300			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	17/08/2011	Jibar Tradeable Future			5.58000	5.59000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.60000	5.62000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.62000	5.65000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.70000	5.73000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.75000	5.81000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.80000	5.90000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.02000	6.08000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.31000	6.41000			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				6.60000	6.71000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				6.87000	6.97000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.15000	7.26000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.44000	7.56000			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			351.93900	350.69600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			357.19100	355.93000			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			7.37700	7.42900		3.50	40,553,200.00	320	10,435.00
R157	On	04/08/2011	Bond Future	7.50	Call		514.00000	640,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		236.00000	157,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		645.00000	787,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		171.00000	108,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		400.00000	507,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		318.00000	220,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		975.00000	798,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		71.00000	99,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		120.00000	72,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		789.00000	946,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,468.00000	1,661,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		22.00000	10,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,981.00000	3,186,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	1,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.48400	7.54000		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,747.00000	2,925,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		165.00000	136,000	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		2,905.00000	3,086,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		144.00000	118,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,592.00000	2,767,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		190.00000	158,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.60100	7.66200		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,272.00000	3,437,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		432.00000	387,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,408.00000	3,576,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		401.00000	359,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,138.00000	3,301,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		465.00000	418,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.73900	7.80500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,401.00000	2,537,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		988.00000	913,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,508.00000	2,646,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		938.00000	864,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,297.00000	2,430,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,042.00000	963,000	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			8.46200	8.51300		10.00	0.00	0	13,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		176.00000	238,000	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		2,717.00000	2,292,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		259.00000	345,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,311.00000	1,910,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		116.00000	158,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,149.00000	2,704,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,935.00000	1,563,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		370.00000	484,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		327.00000	209,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,086.00000	2,454,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,098.00000	4,561,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		47.00000	24,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,536.00000	11,023,000	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			8.53600	8.58800		10.75	120,502.38	1	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,089.00000	5,430,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,332.00000	1,186,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,409.00000	5,761,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,208.00000	1,073,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,777.00000	5,108,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,466.00000	1,310,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,116.00000	1,913,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,615.00000	3,899,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,720.00000	5,354,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,029.00000	1,150,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,047.00000	3,741,000	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		1,793.00000	1,974,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,612.00000	2,845,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,968.00000	2,714,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,737.00000	6,098,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,095.00000	969,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.60900	8.66300		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,557.00000	5,870,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,525.00000	2,341,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,839.00000	6,160,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,367.00000	2,191,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,280.00000	5,585,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,691.00000	2,499,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.68800	8.74500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,270.00000	6,570,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,008.00000	3,793,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,528.00000	6,835,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,830.00000	3,622,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,016.00000	6,309,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,192.00000	3,971,000	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			214.87422	214.74779			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,748.00000	2,874,000		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		2,698.00000	2,824,000		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		2,798.00000	2,924,000		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			235.12984	235.13161			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,632.00000	3,630,000		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		3,582.00000	3,580,000		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		3,682.00000	3,680,000		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			6.98400	7.03600		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		689.00000	827,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		40.00000	20,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		824.00000	969,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		25.00000	11,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		563.00000	691,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		65.00000	35,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.06900	7.12500		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		2,525.00000	2,668,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		85.00000	69,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,651.00000	2,796,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		74.00000	60,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,399.00000	2,540,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		97.00000	79,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.15700	7.21900		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,833.00000	2,973,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		181.00000	159,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,946.00000	3,087,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		168.00000	147,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,724.00000	2,861,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		199.00000	174,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.27200	7.34100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,704.00000	1,810,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		730.00000	671,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,784.00000	1,892,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		692.00000	634,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,626.00000	1,729,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		771.00000	708,000	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			173.96431	173.96570			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,966.00000	172,964,000		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		172,916.00000	172,914,000		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		173,016.00000	173,014,000		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			176.53238	176.53349			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,033.00000	176,032,000		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		175,983.00000	175,982,000		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		176,083.00000	176,082,000		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			7.96700	8.03300		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		369.00000	513,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		527.00000	355,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		486.00000	658,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		405.00000	261,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		272.00000	388,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		670.00000	470,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.06900	8.14000		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,256.00000	2,486,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		617.00000	520,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,418.00000	2,656,000	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		554.00000	465,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,098.00000	2,321,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		685.00000	580,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.17800	8.25300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,144.00000	3,372,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		979.00000	875,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,296.00000	3,529,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		916.00000	818,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,996.00000	3,218,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,046.00000	936,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.30000	8.37800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,034.00000	3,240,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,475.00000	1,350,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,168.00000	3,379,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,402.00000	1,282,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,902.00000	3,104,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,551.00000	1,422,000	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			8.13600	8.18700		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		148.00000	201,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,167.00000	944,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		214.00000	286,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		960.00000	755,000	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		98.00000	136,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,392.00000	1,153,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.23100	8.28500		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,006.00000	3,215,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		603.00000	528,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,199.00000	3,414,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		542.00000	473,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,818.00000	3,020,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		670.00000	588,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.32900	8.38600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,922.00000	4,134,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		864.00000	786,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,105.00000	4,321,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		803.00000	729,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,743.00000	3,949,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		930.00000	845,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.44000	8.49900		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,269.00000	3,438,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,047.00000	1,925,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,415.00000	3,588,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,951.00000	1,834,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,126.00000	3,290,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,146.00000	2,019,000	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			6.74300	6.79500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		496.00000	593,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		41.00000	22,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		592.00000	695,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		26.00000	13,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		406.00000	496,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		61.00000	35,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.82400	6.88200		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,793.00000	1,898,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		63.00000	51,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,883.00000	1,989,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		55.00000	44,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,703.00000	1,807,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		72.00000	59,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.91200	6.97800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,957.00000	2,058,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		144.00000	127,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,034.00000	2,136,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		134.00000	117,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,882.00000	1,981,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		157.00000	138,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.04900	7.12600		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		1,071.00000	1,147,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		486.00000	440,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,123.00000	1,201,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		460.00000	416,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,021.00000	1,095,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		514.00000	466,000	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			8.22900	8.27600		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		463.00000	580,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		613.00000	459,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		607.00000	748,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		469.00000	339,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		343.00000	437,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		781.00000	605,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.31600	8.36400		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,916.00000	3,103,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		785.00000	703,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,112.00000	3,305,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		710.00000	633,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,721.00000	2,901,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		863.00000	773,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.40500	8.45600		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,923.00000	4,120,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,017.00000	936,000	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		4,113.00000	4,314,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		946.00000	869,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,737.00000	3,929,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,094.00000	1,007,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.50800	8.56000		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,340.00000	3,494,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,341.00000	2,219,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,493.00000	3,651,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,233.00000	2,116,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,190.00000	3,341,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,453.00000	2,328,000	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			8.26400	8.32500		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		396.00000	536,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		855.00000	622,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		526.00000	697,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		679.00000	477,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		290.00000	402,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,057.00000	796,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.34500	8.40800		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,858.00000	3,119,000	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		847.00000	732,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,063.00000	3,333,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		763.00000	657,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,659.00000	2,910,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		939.00000	813,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,371.00000	3,088,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		585.00000	679,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,325.00000	2,093,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,073.00000	1,218,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,611.00000	1,800,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,659.00000	1,471,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,491.00000	3,776,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		617.00000	525,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.42600	8.49200		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,128.00000	4,395,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,229.00000	1,110,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,326.00000	4,600,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,148.00000	1,036,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,933.00000	4,194,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,314.00000	1,189,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.51600	8.58500		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,316.00000	4,565,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,995.00000	1,851,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,496.00000	4,750,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,901.00000	1,761,000	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		4,140.00000	4,384,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,095.00000	1,945,000	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			8.82600	8.87200		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		60.00000	79,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,067.00000	2,724,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		95.00000	124,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,686.00000	2,354,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		37.00000	49,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,463.00000	3,113,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,685.00000	9,046,000	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			8.89000	8.93800		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,630.00000	1,779,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,107.00000	2,883,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,796.00000	1,954,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,875.00000	2,661,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,475.00000	1,614,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,352.00000	3,119,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.95400	9.00300		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		3,298.00000	3,488,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,321.00000	3,135,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,494.00000	3,691,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,137.00000	2,958,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,107.00000	3,291,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,513.00000	3,322,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02200	9.07200		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,769.00000	3,956,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,315.00000	4,124,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,957.00000	4,150,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,123.00000	3,938,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,587.00000	3,768,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,516.00000	4,319,000	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			131.26345	130.91435			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,914.00000	25,263,000		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		24,864.00000	25,213,000		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		24,964.00000	25,313,000		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			108.48960	108.32493			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,825.00000	106,990,000		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		106,775.00000	106,940,000		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		106,875.00000	107,040,000		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			110.09094	109.92393			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,674.00000	108,841,000		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		108,624.00000	108,791,000		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		108,724.00000	108,891,000		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			106.69915	106.69982			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,200.00000	104,199,000		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		104,150.00000	104,149,000		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		104,250.00000	104,249,000		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			108.27403	108.27479			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,775.00000	105,774,000		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		105,725.00000	105,724,000		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		105,825.00000	105,824,000		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			8.79200	8.84300			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		7,201.00000	6,790,000		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		6,748.00000	6,338,000		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		7,657.00000	7,246,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.86300	8.91500			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		1,321.00000	908,000		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		917.00000	505,000		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		1,728.00000	1,315,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future			8.93500	8.98900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		86.00000	508,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		474.00000	896,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	118,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		305.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00800	9.06400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,411.00000	1,843,000		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		1,784.00000	2,217,000		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		1,036.00000	1,468,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	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			14,019.44000	14,111.78000			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			353.76800	352.72300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.55500	357.49500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06250	1.07610		14.20	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		170.00000	128,000	15.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		409.00000	503,000	15.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		71.00000	51,000	17.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		810.00000	926,000	17.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		394.00000	310,000	14.20	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		133.00000	185,000	14.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07820	1.09230		15.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		395.00000	337,000	15.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		472.00000	555,000	15.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		243.00000	206,000	16.89	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		820.00000	924,000	16.89	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		642.00000	554,000	14.54	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		219.00000	272,000	14.54	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 :							266,946,141.98	30,276	978,547.00

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			100,000,000.00	1,000	1,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			162,000,000,000.00	1,620,000	6,810,000.00
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			9,500,000,000.00	95,000	521,095,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	50,000.00
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			0.00	0	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			0.00	0	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	6,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	1,000,000.00

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			0.00	0	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			0.00	0	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			100,000,000.00	1,000	9,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,014,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			20,135,400,000,000.00	201,354,000	67,118,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	34,250,000.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	34,250,000.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,007,000.00
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			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	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
BCP49L	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	12,500,000.00
BID01	On	06/08/2014			100.00000	100.00000			100,000,000.00	1,000	2,006,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A ²	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A ³	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	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
BMWF0	On	15/06/2012			100.00000	100.00000		200,000,000,000.00	200,000,000,000.00	2,000,000	1,900,000.00
BMWF0	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		2,020,000,000,000.00	2,020,000,000,000.00	20,200,000	10,100,000.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,003,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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	8,002,000.00
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			0.00	0	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
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			5,480,000,000,000.00	54,800,000	22,500,000.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			5,480,000,000,000.00	54,800,000	22,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			177,400,000.00	1,774,000	22,898,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	75,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	253,005,000.00
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			1,480,000,000,000.00	14,800,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	191,701,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,250,000.00	1,000	112,092,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	352,002,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			31,400,000.00	4,000	44,046,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			22,500,000.00	3,000	132,036,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	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
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			2,870,000,000,000.00	28,700,000	28,700,000.00
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			10,000,000,000,000.00	100,000,000	50,000,000.00
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			0.00	0	300,000.00
FRBI28	On	31/03/2028	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
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
FRE2A	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
FRE2B	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000.00	20,000,000	20,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		100,000,000.00	1,000.00	1,000	1,010,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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 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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB83	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	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			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		2,542,500,000,000.00	0.00	25,425,000	25,425,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,014,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,003,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2012	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		7,400,000,000,000.00	74,000,000	37,000,000.00	
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			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	38,507,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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	1,000,000.00
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	21/07/2011	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			0.00	0	0.00
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			23,000,000,000,000.00	230,000,000	130,000,000.00

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			20,000,000,000,000.00	200,000,000	200,000,000.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		17,000,000,000,000.00		170,000,000	120,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500		482,460,000,000.00		68,000,000	34,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			1,600,000,000.00	16,000,000	8,000,000.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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			100,000,000.00	1,000	1,012,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			200,000,000,000.00	2,000,000	1,400,000.00
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			100,000,000.00	1,000	7,000.00
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	6,003,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			3,200,000,000,000.00	32,000,000	16,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			3,200,000,000,000.00	32,000,000	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	8,010,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	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
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	710,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,600,000,000,000.00	16,000,000	16,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,004,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			100,000,000.00	1,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
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			5.41000	5.46000			0.00	0	180,331,667.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.36000	7.41000		180,657,102,720,000.00	24,545,802,000	13,948,372,000.00	
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			8.45000	8.50000		50,589,609,563,350.00	5,986,936,043	8,533,313,957.00	
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			1.09000	1.13000		471,245,481,360.00	432,335,304	3,310,411,156.00	
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		1,024,534,390,980.00	398,651,514	226,270,444.00	
R201	On	21/12/2014	Spot Bond			6.97000	7.02000		10,780,255,050,000.00	1,546,665,000	4,000,102,000.00	
R202	On	07/12/2033	Spot Bond			2.59000	2.59000		502,377,819,300.00	193,968,270	1,766,129,767.00	
R203	On	15/09/2017	Spot Bond			7.95000	8.01500		22,579,828,500,000.00	2,840,230,000	5,797,750,367.00	
R204	On	21/12/2018	Spot Bond			8.12000	8.17000		13,817,982,640,000.00	1,701,722,000	7,667,460,000.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.73000	6.78000		29,779,597,190,000.00	4,424,903,000	3,244,708,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.21500	8.26000			28,343,245,951,500.00	3,450,182,100	8,433,081,573.00
R208	On	31/03/2021	Spot Bond			8.25000	8.31000			29,154,214,947,000.00	3,533,844,236	8,935,771,000.00
R209	On	31/03/2036	Spot Bond			8.81500	8.86000			12,235,255,260,000.00	1,388,004,000	8,156,177,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.62000			815,421,061,000.00	313,623,485	710,200,000.00
R211	On	31/01/2017	Spot Bond			1.90000	1.93000			1,755,004,572,300.00	923,686,617	1,842,689,821.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			183,676,818,030.00	71,469,579	248,850,000.00
R213	On	28/02/2031	Spot Bond			8.78000	8.83000			5,736,852,000,000.00	653,400,000	1,087,202,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,253,000,000,000.00	962,000,000	1,984,916,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			17,238,300,000,000.00	172,383,000	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			36,559,200,000,000.00	365,592,000	121,864,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			51,200,000,000,000.00	512,000,000	512,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	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
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		12,000,000,000,000.00	120,000,000	120,000,000	120,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	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
SYN826	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			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000		16,200,000,000,000.00	162,000,000	59,000,000.00	
SYN847	On	22/08/2011			100.00000	100.00000		24,700,000,000,000.00	247,000,000	247,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000,000	203,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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			400,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,007,000.00
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			100,000,000.00	1,000	995,014,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			14,600,100,000,000.00	146,001,000	316,007,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			16,600,000,000,000.00	166,000,000	158,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			13,800,100,000,000.00	138,001,000	76,019,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	2,000,000.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
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		800,000,000,000.00		8,000,000	39,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		228,201,521,400,000.00	2,282,015,214		953,813,607.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		83,080,545,400,000.00	830,805,454		488,590,334.00
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		118,325,899,000,000.00	1,183,258,990		716,258,990.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 :							1,236,030,692,914,820.00	61,844,120,806	90,513,869,463.00
Grand Total:							1,236,030,959,860,960.00	61,844,151,082	90,514,848,010.00