

Daily MTM Report

Daily summary for: 22/07/2011

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			6.84260	6.86120		14.77	164,817,706.20	24,087	303,899.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		11.00000	9,000	22.25	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,200.00000	1,216,000	22.25	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		10.00000	8,000	22.56	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,249.00000	1,265,000	22.56	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		12.00000	10,000	21.94	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,151.00000	1,167,000	21.94	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		957.00000	972,000	20.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		18.00000	15,000	20.69	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		43.00000	38,000	18.20	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		582.00000	595,000	18.20	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		199.00000	184,000	14.83	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		138.00000	141,000	14.83	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		152.00000	139,000	15.08	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		191.00000	196,000	15.08	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		628.00000	640,000	18.51	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		39.00000	33,000	18.51	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		766.00000	780,000	19.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		27.00000	23,000	19.44	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		260.00000	244,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		99.00000	101,000	14.95	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		68.00000	69,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		329.00000	312,000	15.08	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		331.00000	339,000	16.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		92.00000	82,000	16.32	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,939.00000	2,957,000	28.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		494.00000	506,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		55.00000	49,000	17.57	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		410.00000	420,000	16.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		71.00000	63,000	16.95	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		56.00000	56,000	15.14	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		367.00000	349,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		228.00000	213,000	14.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		117.00000	120,000	14.89	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		161.00000	165,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		172.00000	158,000	14.77	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		673.00000	687,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		34.00000	30,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		134.00000	122,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		223.00000	229,000	15.39	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		24.00000	21,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		813.00000	828,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		81.00000	72,000	16.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		370.00000	379,000	16.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		118.00000	107,000	15.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		257.00000	264,000	15.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		490.00000	471,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		29.00000	28,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		20.00000	17,000	20.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		909.00000	924,000	20.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,112.00000	1,093,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		63.00000	55,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		452.00000	462,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		31.00000	26,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		720.00000	733,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,062.00000	1,043,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		9.00000	8,000	22.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,298.00000	1,315,000	22.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,012.00000	994,000	16.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		22.00000	19,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		861.00000	876,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		579.00000	560,000	15.45	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	6.30	Put		18.00000	17,000	15.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,162.00000	1,143,000	16.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	16.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		104.00000	94,000	16.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		293.00000	301,000	16.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		293.00000	277,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		82.00000	84,000	15.02	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		49.00000	43,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		538.00000	550,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		14.00000	12,000	21.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,053.00000	1,069,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.93380	6.95230		15.44	10,580,978.80	1,526	46,192.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		157.00000	149,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		555.00000	565,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		147.00000	139,000	17.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		595.00000	605,000	17.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		169.00000	160,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		517.00000	526,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		182.00000	187,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		384.00000	371,000	15.37	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,117.00000	1,131,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		69.00000	65,000	20.11	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		306.00000	313,000	15.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		258.00000	247,000	15.66	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		479.00000	488,000	16.77	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		181.00000	172,000	16.77	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		834.00000	817,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		32.00000	33,000	15.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		676.00000	687,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		128.00000	121,000	17.89	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		587.00000	571,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		85.00000	87,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		625.00000	609,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		73.00000	75,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		747.00000	731,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		45.00000	47,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		66.00000	61,000	20.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,164.00000	1,177,000	20.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,017.00000	999,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		15.00000	15,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		137.00000	130,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		635.00000	646,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		414.00000	400,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		162.00000	166,000	15.35	830,000.00	5,000	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		355.00000	342,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		203.00000	208,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		78.00000	73,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,026.00000	1,039,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		99.00000	93,000	18.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		847.00000	859,000	18.78	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		328.00000	315,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		226.00000	231,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		706.00000	689,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		54.00000	55,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		665.00000	649,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		63.00000	65,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		970.00000	952,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		18.00000	18,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		88.00000	82,000	19.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		936.00000	948,000	19.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		113.00000	106,000	18.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		761.00000	772,000	18.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		479.00000	465,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		127.00000	131,000	15.32	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,113.00000	1,095,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		11.00000	11,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		83.00000	77,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		981.00000	993,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	451,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		0.00000	185,000	16.55	925,000.00	5,000	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02770	7.04620		15.52	1,721,786.50	245	16,194.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		362.00000	349,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		352.00000	357,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		341.00000	329,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		381.00000	387,000	15.65	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	6.99	Call		385.00000	373,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		325.00000	331,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		379.00000	366,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		333.00000	338,000	15.49	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		318.00000	307,000	15.88	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		422.00000	429,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		286.00000	275,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		490.00000	497,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		484.00000	470,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		238.00000	242,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		302.00000	290,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		456.00000	462,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		513.00000	498,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		217.00000	220,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		209.00000	200,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		713.00000	722,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		142.00000	135,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,046.00000	1,057,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		244.00000	234,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		598.00000	606,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		105.00000	99,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,359.00000	1,371,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		543.00000	528,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		197.00000	200,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		101.00000	95,000	20.23	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	8.35	Put		1,405.00000	1,417,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		456.00000	442,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		260.00000	264,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		136.00000	129,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,090.00000	1,101,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		336.00000	324,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		390.00000	396,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		575.00000	560,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		179.00000	182,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		231.00000	222,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		635.00000	644,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		114.00000	108,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,268.00000	1,280,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		156.00000	148,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		960.00000	970,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		355.00000	343,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		359.00000	365,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		607.00000	592,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		161.00000	164,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		163.00000	156,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		917.00000	928,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		130.00000	123,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,134.00000	1,145,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		148.00000	141,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,002.00000	1,013,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		119.00000	113,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,223.00000	1,235,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		257.00000	247,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		561.00000	569,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		271.00000	260,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		525.00000	532,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		429.00000	415,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		283.00000	287,000	15.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.12630	7.14550		15.76	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		391.00000	380,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		496.00000	504,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		374.00000	363,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		529.00000	537,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		409.00000	397,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		464.00000	471,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.23100	7.25060		16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		522.00000	510,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		471.00000	479,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		500.00000	489,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		499.00000	508,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		544.00000	533,000	15.92	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		443.00000	452,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		530.00000	540,000	16.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		481.00000	471,000	16.19	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.33480	7.35420		16.23	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	7.70	Call		449.00000	440,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		795.00000	805,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		435.00000	426,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		831.00000	841,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		464.00000	454,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		760.00000	769,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,019.00000	1,030,000	17.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		373.00000	365,000	17.83	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.31590	8.33320		17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,023.00000	1,014,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,190.00000	1,198,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,007.00000	999,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,224.00000	1,233,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,039.00000	1,031,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,156.00000	1,165,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		867.00000	875,000	17.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,200.00000	1,191,000	17.18	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.11320	9.13050		18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,402.00000	1,393,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,472.00000	1,480,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,386.00000	1,377,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,506.00000	1,514,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,418.00000	1,409,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,438.00000	1,446,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.84260	6.86120		14.77	0.00	0	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			9,158.00000	8,193,000	16.32	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			33,038.00000	33,933,000	16.32	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			8,067.00000	7,183,000	16.64	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			36,947.00000	37,923,000	16.64	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			10,399.00000	9,352,000	16.01	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			29,279.00000	30,092,000	16.01	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			40,992.00000	42,042,000	16.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			7,112.00000	6,302,000	16.95	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.93380	6.95230		15.44	0.00	0	10.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			25,827.00000	24,706,000	15.66	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			30,597.00000	31,326,000	15.66	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			24,031.00000	22,956,000	15.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			33,801.00000	34,576,000	15.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			27,761.00000	26,594,000	15.44	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			27,531.00000	28,214,000	15.44	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.14480	11.17140		12.84	8,068,835.20	724	31,512.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			123.00000	114,000	13.90	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			452.00000	469,000	13.90	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			111.00000	103,000	14.05	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			490.00000	508,000	14.05	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			135.00000	126,000	13.75	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			414.00000	431,000	13.75	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			90.00000	84,000	14.36	0.00	0	8,945.00

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	11.65	Put		569.00000	589,000	14.36	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		36.00000	33,000	15.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		965.00000	988,000	15.73	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		159.00000	166,000	13.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		330.00000	311,000	13.02	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		713.00000	687,000	13.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		42.00000	42,000	13.64	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		362.00000	342,000	13.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		141.00000	147,000	13.08	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		250.00000	261,000	12.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		221.00000	206,000	12.99	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		431.00000	409,000	13.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		110.00000	114,000	13.21	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		199.00000	208,000	12.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		270.00000	253,000	12.90	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		242.00000	227,000	12.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		221.00000	232,000	12.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		54.00000	50,000	15.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		783.00000	805,000	15.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		74.00000	68,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		653.00000	673,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		67.00000	61,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		696.00000	716,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		201.00000	187,000	13.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		280.00000	292,000	13.14	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	10.75	Call		506.00000	483,000	13.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		85.00000	88,000	13.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		82.00000	75,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		611.00000	630,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		60.00000	55,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		739.00000	760,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		586.00000	561,000	13.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		65.00000	66,000	13.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.28040	11.30730		13.83	0.00	0	9,409.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		276.00000	268,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		619.00000	638,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		262.00000	254,000	14.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		655.00000	674,000	14.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		292.00000	283,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		585.00000	603,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		152.00000	149,000	15.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,045.00000	1,069,000	15.78	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		403.00000	389,000	13.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		396.00000	409,000	13.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		210.00000	205,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		803.00000	825,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		248.00000	241,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		691.00000	711,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		911.00000	884,000	13.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		104.00000	104,000	13.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		761.00000	737,000	13.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		154.00000	157,000	13.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.42090	11.44740		14.26	57,104.50	5	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		530.00000	517,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		533.00000	546,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		510.00000	498,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		563.00000	577,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		553.00000	538,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		506.00000	517,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		491.00000	479,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		594.00000	608,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		373.00000	365,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		826.00000	844,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		768.00000	748,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		321.00000	327,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		404.00000	394,000	14.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		757.00000	773,000	14.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		274.00000	269,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,127.00000	1,148,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		577.00000	561,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		480.00000	490,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		829.00000	809,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		282.00000	288,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		436.00000	426,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		689.00000	705,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		709.00000	691,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		362.00000	370,000	14.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.56800	11.59430		14.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		548.00000	538,000	15.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		804.00000	820,000	15.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		531.00000	521,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		837.00000	853,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		566.00000	555,000	14.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		772.00000	787,000	14.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08740		19.28	0.00	0	12,434.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		766.00000	754,000	16.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		26.00000	24,000	16.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		170.00000	160,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		430.00000	430,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,741.00000	1,731,000	21.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,260.00000	1,141,270,000	29.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08860		21.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		977.00000	974,000	18.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		117.00000	114,000	18.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		419.00000	413,000	21.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		559.00000	553,000	21.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,868.00000	1,868,000	18.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	18.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.80970	9.84740		11.84	37,580,960.70	3,831	63,820.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		309.00000	280,000	12.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		112.00000	120,000	12.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		276.00000	248,000	12.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		129.00000	138,000	12.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		343.00000	313,000	12.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		96.00000	103,000	12.20	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		170.00000	181,000	11.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		217.00000	191,000	11.84	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		601.00000	631,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		48.00000	41,000	13.73	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		581.00000	547,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		34.00000	37,000	12.75	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		71.00000	62,000	13.26	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		474.00000	502,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		134.00000	117,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		287.00000	307,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		25.00000	21,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		828.00000	861,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		496.00000	464,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		49.00000	54,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		32.00000	28,000	14.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		735.00000	768,000	14.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		28.00000	24,000	14.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		781.00000	814,000	14.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		37.00000	32,000	14.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		690.00000	722,000	14.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.91360	9.95130		12.91	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		410.00000	385,000	12.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		259.00000	271,000	12.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		383.00000	359,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		282.00000	295,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		438.00000	412,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		237.00000	248,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		313.00000	294,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		362.00000	380,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		562.00000	533,000	12.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		161.00000	169,000	12.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		742.00000	710,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		91.00000	96,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		667.00000	636,000	12.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		116.00000	122,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.02160	10.05980		13.29	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		420.00000	403,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		460.00000	481,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		401.00000	384,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		491.00000	512,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		440.00000	422,000	13.41	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	10.05	Put		430.00000	450,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,090.00000	1,057,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		80.00000	85,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		366.00000	350,000	13.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		556.00000	578,000	13.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		568.00000	543,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		308.00000	321,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,134.00000	1,098,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		74.00000	76,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		514.00000	491,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		354.00000	369,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		265.00000	253,000	14.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		805.00000	831,000	14.64	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			389.00400	389.22300			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			394.80900	395.03100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.81400	357.02400			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			362.13900	362.35100			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37340	7.38240		10.98	1,474,680.00	200	25,154.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		738.00000	729,000	14.24	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	14.24	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		690.00000	681,000	14.03	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	14.03	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		787.00000	778,000	14.46	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	6.60	Put		5.00000	5,000	14.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		86.00000	82,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		204.00000	209,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		103.00000	98,000	11.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		171.00000	175,000	11.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		411.00000	403,000	12.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		29.00000	30,000	12.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		249.00000	242,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		67.00000	69,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		72.00000	69,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		240.00000	246,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		287.00000	280,000	12.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		55.00000	57,000	12.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	16,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		584.00000	593,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		642.00000	633,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	10,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		14.00000	13,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		632.00000	640,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		594.00000	585,000	13.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	12,000	13.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		327.00000	319,000	12.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		45.00000	46,000	12.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	8,000	14.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		776.00000	785,000	14.37	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	7.40	Call		122.00000	117,000	10.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		140.00000	144,000	10.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		11.00000	11,000	13.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		679.00000	688,000	13.92	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.38870	7.39780		11.26	738,870.00	100	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		768.00000	760,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	21,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		723.00000	715,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		25.00000	26,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		814.00000	806,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	17,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		163.00000	158,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		265.00000	269,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		260.00000	254,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		162.00000	165,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.40990	7.42030		11.30	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		365.00000	357,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		195.00000	197,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		337.00000	329,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		217.00000	219,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		395.00000	388,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		175.00000	178,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		284.00000	276,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		264.00000	266,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		566.00000	558,000	11.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		96.00000	98,000	11.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		159.00000	156,000	12.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		489.00000	496,000	12.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		260.00000	255,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		290.00000	295,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		529.00000	522,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		109.00000	112,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,233.00000	1,222,000	12.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	12,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.44970	8.47320		13.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,556.00000	1,535,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		383.00000	385,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,518.00000	1,497,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	397,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,595.00000	1,573,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		372.00000	373,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.19050	7.25510		11.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		135.00000	102,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		130.00000	162,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		114.00000	85,000	11.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		159.00000	195,000	11.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		163.00000	123,000	11.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		108.00000	133,000	11.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		17.00000	11,000	13.38	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	7.80	Put		562.00000	621,000	13.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		21.00000	14,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		516.00000	574,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		14.00000	9,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		609.00000	669,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		45.00000	32,000	12.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		340.00000	392,000	12.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		661.00000	598,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		6.00000	8,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		385.00000	328,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		30.00000	38,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		9.00000	6,000	13.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		704.00000	766,000	13.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.26980	7.33580		11.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		272.00000	229,000	11.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		186.00000	209,000	11.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		245.00000	208,000	11.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		209.00000	238,000	11.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		300.00000	256,000	11.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		164.00000	186,000	11.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		124.00000	105,000	13.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		438.00000	485,000	13.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		587.00000	530,000	12.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		51.00000	60,000	12.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		136.00000	115,000	12.94	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	7.60	Put		400.00000	445,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		546.00000	491,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		60.00000	71,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		200.00000	171,000	12.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		264.00000	301,000	12.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		507.00000	452,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		71.00000	82,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		182.00000	155,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		296.00000	335,000	12.45	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03730	0.03550			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10560	0.11150			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.38330	8.38680		15.33	83,833.00	10	932.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		754.00000	751,000	15.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		17.00000	18,000	15.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		708.00000	705,000	15.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		21.00000	22,000	15.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		800.00000	797,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		13.00000	14,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		195.00000	198,000	15.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		208.00000	215,000	15.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		41.00000	43,000	17.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		704.00000	710,000	17.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		47.00000	49,000	17.35	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	9.00	Put		660.00000	666,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		618.00000	616,000	15.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		31.00000	33,000	15.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		53.00000	55,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		616.00000	622,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		77.00000	79,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		490.00000	496,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		68.00000	70,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		531.00000	537,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		37.00000	38,000	17.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		750.00000	755,000	17.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		25.00000	27,000	18.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		888.00000	894,000	18.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		575.00000	573,000	15.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		38.00000	40,000	15.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.50140	8.50570		15.54	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		438.00000	436,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		232.00000	235,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		411.00000	410,000	15.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		255.00000	259,000	15.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		466.00000	464,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		210.00000	213,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		339.00000	338,000	15.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		333.00000	337,000	15.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		526.00000	523,000	14.90	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	8.15	Put		170.00000	172,000	14.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		697.00000	694,000	14.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		91.00000	93,000	14.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		319.00000	318,000	15.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		363.00000	367,000	15.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		207.00000	207,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		601.00000	606,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		114.00000	114,000	18.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,008.00000	1,013,000	18.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		153.00000	153,000	17.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		797.00000	802,000	17.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		362.00000	361,000	15.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		306.00000	310,000	15.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		625.00000	622,000	14.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		119.00000	121,000	14.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		815.00000	811,000	14.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		59.00000	60,000	14.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		234.00000	234,000	16.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		528.00000	533,000	16.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		898.00000	894,000	14.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		42.00000	43,000	14.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		265.00000	265,000	16.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		459.00000	464,000	16.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		195.00000	195,000	16.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		639.00000	644,000	16.93	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		8.60	Call		300.00000	299,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		394.00000	398,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		107.00000	108,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,051.00000	1,057,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		144.00000	144,000	17.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		838.00000	843,000	17.71	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.57600	161.64100			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.76300	163.82800			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				357.69700	357.89300			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		98,930.00000	96,970,000		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		98,830.00000	96,870,000		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		99,030.00000	97,070,000		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				363.03500	363.23400			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		62,340.00000	60,350,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	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
GOVI	On	03/11/2011	GOVI	357.01	Call		62,240.00000	60,250,000		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		62,440.00000	60,450,000		0.00	0	0.00
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			156.04300	155.94700			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.37200	158.27400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.53900	416.54600			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			5.59000	5.58000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.68000	5.70000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.74000	5.75000			0.00	0	5,541.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/01/2012	Jibar Tradeable Future				5.79000	5.80000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.97000	6.02000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.26000	6.31000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.53000	6.60000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				6.79000	6.87000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.08000	7.15000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.37000	7.44000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.50	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
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			351.66800	351.93900			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.91600	357.19100			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			7.38600	7.37700		3.50	0.00	0	10,435.00
R157	On	04/08/2011	Bond Future	7.50	Call		640.00000	604,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		157.00000	156,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		787.00000	750,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		108.00000	107,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		507.00000	473,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		220.00000	221,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		798.00000	819,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		99.00000	84,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		72.00000	71,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		946.00000	909,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,661.00000	1,625,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		10.00000	10,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,186.00000	3,150,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		1.00000	0,000	3.70	0.00	0	1,320.00

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			7.49400	7.48400		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,925.00000	2,891,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		136.00000	139,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,086.00000	3,051,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		118.00000	120,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,767.00000	2,732,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		158.00000	160,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.61100	7.60100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,437.00000	3,407,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		387.00000	391,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,576.00000	3,545,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		359.00000	362,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,301.00000	3,271,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		418.00000	422,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.75000	7.73900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,537.00000	2,511,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		913.00000	922,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,646.00000	2,620,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		864.00000	874,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,430.00000	2,404,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		963.00000	973,000	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

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			8.47600	8.46200		10.00	23,724,378.00	200	13,376.00
R186	On	04/08/2011	Bond Future	8.25	Call		238.00000	192,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,292.00000	2,380,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		345.00000	287,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		1,910.00000	1,986,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		158.00000	124,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		2,704.00000	2,804,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,563.00000	1,625,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		484.00000	412,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		209.00000	209,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,454.00000	2,321,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,561.00000	4,425,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		24.00000	22,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,023.00000	10,889,000	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			8.55000	8.53600		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,430.00000	5,323,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,186.00000	1,210,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,761.00000	5,651,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,073.00000	1,094,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,108.00000	5,002,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,310.00000	1,335,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,913.00000	1,950,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,899.00000	3,805,000	10.93	0.00	0	5,600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.10	Put		5,354.00000	5,437,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,150.00000	1,102,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,741.00000	3,807,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,974.00000	1,908,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,845.00000	2,764,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,714.00000	2,764,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,098.00000	5,986,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		969.00000	988,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.62400	8.60900		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,870.00000	5,770,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,341.00000	2,380,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,160.00000	6,058,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,191.00000	2,228,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,585.00000	5,487,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,499.00000	2,539,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.70400	8.68800		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,570.00000	6,474,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,793.00000	3,842,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,835.00000	6,736,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,622.00000	3,668,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,309.00000	6,215,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,971.00000	4,022,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On 04/08/2011	Bond Future				214.86405	214.87422			0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Call			2,874.00000	2,864,000		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			2,824.00000	2,814,000		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			2,924.00000	2,914,000		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				235.12808	235.12984			0.00	0	30.00
R197	On 04/08/2011	Bond Future	231.50	Call			3,630.00000	3,628,000		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			3,580.00000	3,578,000		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			3,680.00000	3,678,000		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				6.99300	6.98400		2.75	0.00	0	395.00
R201	On 04/08/2011	Bond Future	7.25	Call			827.00000	799,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Put			20.00000	19,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Call			969.00000	941,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Put			11.00000	11,000	2.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Call		691.00000	663,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		35.00000	35,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.07900	7.06900		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,668.00000	2,641,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		69.00000	71,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,796.00000	2,768,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		60.00000	61,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,540.00000	2,513,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		79.00000	80,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.16800	7.15700		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,973.00000	2,946,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		159.00000	161,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,087.00000	3,060,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		147.00000	148,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,861.00000	2,835,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		174.00000	176,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.28400	7.27200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,810.00000	1,789,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		671.00000	679,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,892.00000	1,871,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		634.00000	642,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,729.00000	1,709,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		708.00000	717,000	3.05	0.00	0	0.00
R201	On	22/12/2014	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
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.52046	173.96431			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,964.00000	173,520,000		0.00	0	0.00
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		172,914.00000	173,470,000		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		173,014.00000	173,570,000		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			177.09643	176.53238			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,032.00000	176,596,000		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		175,982.00000	176,546,000		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		176,082.00000	176,646,000		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			7.96600	7.96700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		513.00000	500,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		355.00000	337,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		658.00000	646,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		261.00000	244,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		388.00000	375,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		470.00000	452,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.06800	8.06900		5.75	0.00	0	1,604.00

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	8.50	Call		2,486.00000	2,485,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		520.00000	514,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,656.00000	2,655,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		465.00000	459,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,321.00000	2,319,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		580.00000	574,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.17700	8.17800		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,372.00000	3,371,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		875.00000	870,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,529.00000	3,528,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		818.00000	812,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,218.00000	3,217,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		936.00000	931,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.29800	8.30000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,240.00000	3,242,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,350.00000	1,344,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,379.00000	3,381,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,282.00000	1,276,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,104.00000	3,105,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,422.00000	1,415,000	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			8.14500	8.13600		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		201.00000	174,000	6.16	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	8.00	Put		944.00000	966,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		286.00000	253,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		755.00000	771,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		136.00000	114,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,153.00000	1,180,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.24100	8.23100		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,215.00000	3,169,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		528.00000	535,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,414.00000	3,367,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		473.00000	479,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,020.00000	2,975,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		588.00000	595,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.33900	8.32900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,134.00000	4,091,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		786.00000	794,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,321.00000	4,278,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		729.00000	737,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,949.00000	3,908,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		845.00000	855,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.45000	8.44000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,438.00000	3,404,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,925.00000	1,941,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,588.00000	3,553,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,834.00000	1,848,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,290.00000	3,257,000	7.35	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	03/05/2012	Bond Future	8.70	Put		2,019.00000	2,036,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.74200	6.74300		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		593.00000	592,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		22.00000	18,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		695.00000	695,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		13.00000	11,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		496.00000	494,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		35.00000	31,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.82300	6.82400		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,898.00000	1,899,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		51.00000	50,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,989.00000	1,990,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		44.00000	43,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,807.00000	1,807,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		59.00000	57,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.91100	6.91200		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,058.00000	2,058,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		127.00000	125,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,136.00000	2,136,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		117.00000	116,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,981.00000	1,982,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		138.00000	137,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.04800	7.04900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,147.00000	1,147,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		440.00000	439,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,201.00000	1,201,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		416.00000	415,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,095.00000	1,095,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		466.00000	465,000	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			8.23800	8.22900		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		580.00000	534,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		459.00000	465,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		748.00000	698,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		339.00000	341,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		437.00000	396,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		605.00000	615,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.32500	8.31600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,103.00000	3,059,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		703.00000	709,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,305.00000	3,260,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		633.00000	639,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,901.00000	2,859,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		773.00000	782,000	7.97	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			8.41500	8.40500		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,120.00000	4,075,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		936.00000	946,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,314.00000	4,269,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		869.00000	878,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,929.00000	3,885,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,007.00000	1,018,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.51800	8.50800		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,494.00000	3,458,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,219.00000	2,236,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,651.00000	3,615,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,116.00000	2,133,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,341.00000	3,305,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,328.00000	2,345,000	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			8.27300	8.26400		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		536.00000	489,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		622.00000	630,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		697.00000	645,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		477.00000	480,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		402.00000	360,000	7.97	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	04/08/2011	Bond Future	8.20	Put		796.00000	809,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.35400	8.34500		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,119.00000	3,073,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		732.00000	740,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,333.00000	3,286,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		657.00000	663,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,910.00000	2,865,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		813.00000	822,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,088.00000	3,121,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		679.00000	658,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,093.00000	2,117,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,218.00000	1,188,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,800.00000	1,764,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,471.00000	1,489,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,776.00000	3,728,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		525.00000	531,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.43600	8.42600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,395.00000	4,348,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,110.00000	1,122,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,600.00000	4,552,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,036.00000	1,047,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,194.00000	4,148,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,189.00000	1,202,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.52700	8.51600		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,565.00000	4,519,000	9.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		1,851.00000	1,867,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,750.00000	4,703,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,761.00000	1,777,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,384.00000	4,339,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,945.00000	1,963,000	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			8.84000	8.82600		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		79.00000	60,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,724.00000	2,816,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		124.00000	96,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,354.00000	2,436,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		49.00000	35,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,113.00000	3,210,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,046.00000	8,936,000	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			8.90500	8.89000		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,779.00000	1,717,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,883.00000	2,938,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,954.00000	1,889,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,661.00000	2,712,000	14.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		1,614.00000	1,556,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,119.00000	3,178,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.96900	8.95400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,488.00000	3,418,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,135.00000	3,181,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,691.00000	3,619,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,958.00000	3,001,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,291.00000	3,223,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,322.00000	3,369,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.03800	9.02200		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,956.00000	3,886,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,124.00000	4,175,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,150.00000	4,078,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,938.00000	3,987,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,768.00000	3,700,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,319.00000	4,372,000	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			131.26276	131.26345			0.00	0	615.00

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	106.00	Call		25,263.00000	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		25,213.00000	25,213,000		0.00	0	0.00
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		25,313.00000	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			108.48689	108.48960			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,990.00000	106,987,000		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		106,940.00000	106,937,000		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		107,040.00000	107,037,000		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			110.08816	110.09094			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,841.00000	108,838,000		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		108,791.00000	108,788,000		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		108,891.00000	108,888,000		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			106.69847	106.69915			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,199.00000	104,198,000		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	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,149.00000	104,148,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,249.00000	104,248,000		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			108.27327	108.27403			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,774.00000	105,773,000		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		105,724.00000	105,723,000		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		105,824.00000	105,823,000		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			8.80100	8.79200			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		6,790.00000	6,863,000		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		6,338.00000	6,410,000		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		7,246.00000	7,319,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87200	8.86300			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		908.00000	980,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Put		505.00000	576,000		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		1,315.00000	1,387,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.94500	8.93500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		508.00000	430,000		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		896.00000	818,000		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		118.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.01800	9.00800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,843.00000	1,766,000		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		2,217.00000	2,139,000		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		1,468.00000	1,390,000		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			13,981.78000	14,019.44000			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			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
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

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	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
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			353.56000	353.76800			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.34400	358.55500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06090	1.06250		13.95	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		128.00000	118,000	15.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		503.00000	509,000	15.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		51.00000	45,000	17.09	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		926.00000	936,000	17.09	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		310.00000	295,000	13.95	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		185.00000	186,000	13.95	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07690	1.07820		15.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		337.00000	326,000	15.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		555.00000	557,000	15.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		206.00000	197,000	16.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		924.00000	928,000	16.73	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		554.00000	542,000	14.46	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		272.00000	273,000	14.46	0.00	0	0.00
Total for Derivatives :							250,604,132.90	40,928	994,290.00

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _n 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 _n On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L _n On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L _n On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L _n 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
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			200,000,000,000.00	2,000,000	1,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	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
ABL10B	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
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,006,000.00
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			6,403,300,000,000.00	64,033,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP22	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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	3,000,000.00	
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	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	14,007,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011	Spot Bond			100.00000	100.00000		148,091,300,000,000.00		1,480,913,000	522,000,000.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	12,500,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,006,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	1,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	10,100,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			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			0.00	0	22,500,000.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	22,500,000.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	2,898,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	75,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	204,005,000.00
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			800,000,000,000.00	8,000,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	LOn	30/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	191,001,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	112,007,000.00
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			0.00	0	44,046,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			97,500,000,000.00	13,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	28,700,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	50,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			7,000,000,000.00	70,000,000	70,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	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
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	1,010,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			10,500,000.00	105	35.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
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			47,500,000,000.00	475,000	25,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		132,000,000,000.00		1,320,000	7,334,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	16,003,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	38,507,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			1,330,000,000,000.00	13,300,000	6,650,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	123,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	70,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			130,000,000,000.00	1,300,000	1,662,000.00
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			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	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			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	16,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,010,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

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	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.42000	5.41000			170,278,335,140.00	31,416,667	211,748,334.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.37000	7.36000			165,056,418,960,400.00	22,395,714,920	13,387,782,920.00
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			8.46500	8.45000			50,264,679,030,000.00	5,937,942,000	8,155,776,957.00
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	1.09000			453,331,000,000.00	415,900,000	2,621,225,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			294,162,200,000.00	114,460,000	369,501,979.00
R201	On	21/12/2014	Spot Bond			6.98000	6.97000			2,878,552,000,000.00	412,400,000	3,707,983,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.59000			845,016,000,000.00	328,800,000	2,018,779,767.00
R203	On	15/09/2017	Spot Bond			7.95000	7.95000			20,562,675,000,000.00	2,586,500,000	5,568,276,367.00
R204	On	21/12/2018	Spot Bond			8.13000	8.12000			6,252,840,966,900.00	769,107,130	7,285,110,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.73000	6.73000			26,017,507,000,000.00	3,865,900,000	2,871,008,000.00
R207	On	15/01/2020	Spot Bond			8.22500	8.21500			15,450,292,375,000.00	1,878,455,000	9,300,806,700.00
R208	On	31/03/2021	Spot Bond			8.26000	8.25000			22,920,021,460,000.00	2,774,821,000	8,767,954,000.00
R209	On	31/03/2036	Spot Bond			8.83000	8.81500			8,784,437,200,000.00	994,840,000	8,378,445,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			1,119,274,000,000.00	430,490,000	1,019,805,000.00
R211	On	31/01/2017	Spot Bond			1.90000	1.90000			908,755,518,200.00	478,292,378	1,558,689,821.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			1,307,256,200,000.00	508,660,000	489,410,000.00
R213	On	28/02/2031	Spot Bond			8.79000	8.78000			2,146,693,800,000.00	244,220,000	983,521,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,095,375,000,000.00	937,750,000	1,683,250,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
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	39,020,780.00
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			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK111	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		79,700,000,000,000.00		797,000,000	400,000,000.00
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		5,552,100,000,000.00		55,521,000	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		500,000,000,000.00		5,000,000	517,000,000.00
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			0.00	0	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	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	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
SYN831	On	19/08/2011	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
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
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	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			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			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			0.00	0	995,014,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	317,007,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			20,800,000,000,000.00	208,000,000	879,813,607.00
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			46,298,361,500,000.00	462,983,615	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			200,000,000,000.00	2,000,000	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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							652,309,638,045,640.00	48,325,514,815	88,392,613,671.00
Grand Total:							652,309,888,649,773.00	48,325,555,743	88,393,607,961.00