Daily MTM Report

Daily summary for: 08/07/2011

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			6.78340	6.74890		13.75	191,943,086.40	28,296	335,377.00
$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		9.00000	10,000	21.09	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,310.00000	1,277,000	21.09	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		9.00000	9,000	21.39	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,360.00000	1,326,000	21.39	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		10.00000	10,000	20.80	0.00	0	3,000.00
$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,261.00000	1,227,000	20.80	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,065.00000	1,032,000	19.63	0.00	0	0.00
$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		14.00000	15,000	19.63	0.00	0	15,000.00
$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		33.00000	36,000	17.28	0.00	0	5,000.00
$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		684.00000	653,000	17.28	0.00	0	2,800.00
$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		145.00000	158,000	13.75	0.00	0	980.00
$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		196.00000	175,000	13.75	0.00	0	10,000.00
$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		113.00000	123,000	14.34	0.00	0	6,000.00
$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		264.00000	240,000	14.34	0.00	0	10,000.00
$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		731.00000	699,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		30.00000	32,000	17.57	0.00	0	10,000.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		872.00000	840,000	18.45	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		21.00000	23,000	18.45	0.00	0	200.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		191.00000	212,000	13.87	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		142.00000	129,000	13.87	0.00	0	5,980.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		101.00000	91,000	13.98	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		250.00000	274,000	13.98	0.00	0	6,060.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		419.00000	391,000	15.52	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		68.00000	74,000	15.52	0.00	0	6,060.00
$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,051.00000	3,017,000	26.32	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.32	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		593.00000	562,000	16.69	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		42.00000	45,000	16.69	0.00	0	8,880.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		504.00000	475,000	16.10	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		53.00000	58,000	16.10	0.00	0	6,000.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		85.00000	76,000	14.03	0.00	0	8,880.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		284.00000	309,000	14.03	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		165.00000	184,000	13.81	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		166.00000	151,000	13.81	0.00	0	1,980.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		229.00000	207,000	14.05	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		128.00000	140,000	14.05	0.00	0	1,980.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		778.00000	745,000	17.86	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		27.00000	28,000	17.86	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		99.00000	108,000	14.63	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		300.00000	275,000	14.63	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		19.00000	21,000	18.74	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		920.00000	888,000	18.74	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		60.00000	65,000	15.81	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		461.00000	432,000	15.81	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		87.00000	95,000	14.93	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		338.00000	312,000	14.93	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		395.00000	424,000	14.20	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		46.00000	41,000	14.20	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		16.00000	17,000	19.33	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		1,017.00000	984,000	19.33	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,000.00000	1,034,000	15.14	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	15.14	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		47.00000	51,000	16.40	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		548.00000	518,000	16.40	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		24.00000	25,000	18.16	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		825.00000	792,000	18.16	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		950.00000	985,000	14.87	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	2,000	14.87	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	8,000	21.68	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,409.00000	1,375,000	21.68	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		901.00000	935,000	14.81	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	14.81	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		18.00000	18,000	19.04	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		969.00000	935,000	19.04	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		479.00000	509,000	14.31	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	19/09/2011	Foreign Exchange Future	6.30	Put		30.00000	26,000	14.31	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,050.00000	1,084,000	15.42	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	15.42	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		77.00000	84,000	15.22	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		378.00000	351,000	15.22	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		220.00000	242,000	13.92	0.00	0	0.00
$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		121.00000	109,000	13.92	0.00	0	200.00
$ / R	On	19/12/2011	Foreign Exchange Future			6.87520	6.84060		14.74	39,271,142.40	5,712	42,606.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		128.00000	135,000	16.72	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		637.00000	610,000	16.72	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		120.00000	126,000	16.94	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		679.00000	651,000	16.94	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		138.00000	145,000	16.50	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		597.00000	570,000	16.50	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		224.00000	210,000	14.71	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		315.00000	335,000	14.71	0.00	0	6,425.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,216.00000	1,185,000	19.59	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		57.00000	60,000	19.59	0.00	0	2,962.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		371.00000	348,000	15.18	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		212.00000	223,000	15.18	0.00	0	2,962.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		557.00000	531,000	16.28	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		148.00000	156,000	16.28	0.00	0	5,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		736.00000	766,000	14.62	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		45.00000	41,000	14.62	0.00	0	5,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		764.00000	735,000	17.38	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	7.50	Call		105.00000	110,000	17.38	0.00	0	500.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		502.00000	527,000	14.66	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		111.00000	102,000	14.66	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		538.00000	564,000	14.66	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		97.00000	89,000	14.66	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		653.00000	682,000	14.63	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		62.00000	57,000	14.63	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		54.00000	57,000	19.81	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,263.00000	1,232,000	19.81	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		913.00000	944,000	14.58	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		22.00000	19,000	14.58	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		112.00000	118,000	17.16	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		721.00000	693,000	17.16	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		342.00000	363,000	14.71	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		201.00000	188,000	14.71	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		289.00000	308,000	14.72	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		248.00000	233,000	14.72	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		64.00000	67,000	19.15	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,123.00000	1,092,000	19.15	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		81.00000	85,000	18.27	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		940.00000	910,000	18.27	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		264.00000	283,000	14.73	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		273.00000	258,000	14.73	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		614.00000	641,000	14.64	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		73.00000	66,000	14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		575.00000	602,000	14.65	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		84.00000	77,000	14.65	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		867.00000	899,000	14.59	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		26.00000	24,000	14.59	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		72.00000	75,000	18.71	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,031.00000	1,000,000	18.71	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		92.00000	97,000	17.83	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		851.00000	822,000	17.83	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		402.00000	425,000	14.69	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		161.00000	150,000	14.69	0.00	0	5,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,005.00000	1,039,000	14.75	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		14.00000	14,000	14.75	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future			6.97100	6.93550		14.97	34,855,000.00	5,000	13,521.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		309.00000	321,000	15.10	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		410.00000	386,000	15.10	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		292.00000	303,000	15.29	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		443.00000	418,000	15.29	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		327.00000	341,000	14.97	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		378.00000	356,000	14.97	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		322.00000	334,000	14.97	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		387.00000	363,000	14.97	0.00	0	1,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		272.00000	283,000	15.52	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		487.00000	462,000	15.52	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		244.00000	253,000	15.88	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		559.00000	532,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		414.00000	434,000	14.88	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		279.00000	263,000	14.88	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		257.00000	267,000	15.70	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		522.00000	496,000	15.70	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		441.00000	462,000	14.86	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		256.00000	241,000	14.86	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		178.00000	184,000	16.97	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		793.00000	763,000	16.97	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		121.00000	125,000	18.42	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,136.00000	1,104,000	18.42	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		208.00000	215,000	16.43	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		673.00000	644,000	16.43	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		90.00000	93,000	19.69	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,455.00000	1,422,000	19.69	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		470.00000	491,000	14.84	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		235.00000	220,000	14.84	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		87.00000	89,000	19.87	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,502.00000	1,468,000	19.87	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		389.00000	407,000	14.90	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		304.00000	286,000	14.90	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		116.00000	120,000	18.60	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,181.00000	1,149,000	18.60	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		287.00000	299,000	15.34	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		452.00000	428,000	15.34	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		499.00000	521,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		214.00000	200,000	14.81	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		197.00000	204,000	16.61	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		712.00000	683,000	16.61	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		98.00000	101,000	19.33	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,363.00000	1,330,000	19.33	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		133.00000	137,000	18.06	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,048.00000	1,016,000	18.06	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future			7.07320	7.03740		15.35	0.00	0	2,000.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		344.00000	357,000	15.81	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		557.00000	534,000	15.81	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		329.00000	341,000	15.97	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		592.00000	568,000	15.97	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		360.00000	373,000	15.66	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		523.00000	500,000	15.66	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future			7.17940	7.14360		15.69	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		466.00000	482,000	15.69	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		522.00000	503,000	15.69	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		449.00000	463,000	15.83	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		555.00000	534,000	15.83	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		485.00000	503,000	15.63	0.00	0	13,000.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		491.00000	474,000	15.63	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		588.00000	567,000	15.96	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		432.00000	446,000	15.96	0.00	0	11,000.00
$ / R	On	14/12/2012	Foreign Exchange Future			7.28280	7.24720		15.92	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		406.00000	418,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		859.00000	835,000	16.88	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		394.00000	405,000	17.00	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		897.00000	872,000	17.00	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		420.00000	432,000	16.76	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		823.00000	799,000	16.76	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,090.00000	1,063,000	17.61	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		337.00000	346,000	17.61	0.00	0	300.00
$ / R	On	12/12/2014	Foreign Exchange Future			8.24410	8.20860		17.50	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		963.00000	977,000	17.86	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,254.00000	1,233,000	17.86	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		948.00000	962,000	17.94	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,289.00000	1,268,000	17.94	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		979.00000	993,000	17.79	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,220.00000	1,199,000	17.79	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		926.00000	908,000	17.14	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,135.00000	1,152,000	17.14	0.00	0	200.00
$ / R	On	14/12/2015	Foreign Exchange Future			9.04140	9.00590		18.61	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,339.00000	1,353,000	18.79	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,533.00000	1,512,000	18.79	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,324.00000	1,338,000	18.85	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,568.00000	1,547,000	18.85	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,355.00000	1,369,000	18.73	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,499.00000	1,478,000	18.73	0.00	0	0.00
$ / R M/	On	19/09/2011	Foreign Exchange Future			6.78340	6.74890		13.75	135,668.00	20	341.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		6,793.00000	7,388,000	15.52	0.00	0	0.00
$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		41,903.00000	39,048,000	15.52	0.00	0	0.00
$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		6,003.00000	6,518,000	15.81	0.00	0	0.00
$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		46,113.00000	43,178,000	15.81	0.00	0	0.00
$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		7,696.00000	8,382,000	15.22	0.00	0	0.00
$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		37,806.00000	35,042,000	15.22	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future			6.87520	6.84060		14.74	0.00	0	20.00
$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		21,164.00000	22,347,000	15.18	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		37,104.00000	34,827,000	15.18	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		19,667.00000	20,763,000	15.40	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		40,607.00000	38,243,000	15.40	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		22,785.00000	24,060,000	14.96	0.00	0	0.00
$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		33,725.00000	31,540,000	14.96	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			10.87830	10.77930		12.13	17,416,158.30	1,601	48,514.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		56.00000	70,000	13.88	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		777.00000	692,000	13.88	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		51.00000	64,000	14.02	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		822.00000	736,000	14.02	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		62.00000	78,000	13.73	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		733.00000	650,000	13.73	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		42.00000	52,000	14.32	0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		913.00000	824,000	14.32	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		18.00000	22,000	15.62	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,339.00000	1,244,000	15.62	0.00	0	200.00

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	11.00	Put		372.00000	308,000	12.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		151.00000	186,000	12.42	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		402.00000	475,000	12.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		123.00000	97,000	12.57	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		167.00000	205,000	12.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		338.00000	277,000	12.28	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		523.00000	449,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		102.00000	127,000	13.01	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		202.00000	251,000	12.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		273.00000	223,000	12.19	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		445.00000	376,000	12.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		124.00000	154,000	12.72	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		112.00000	140,000	12.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		483.00000	412,000	12.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		26.00000	32,000	15.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		1,147.00000	1,054,000	15.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		34.00000	43,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		1,005.00000	915,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		31.00000	39,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		1,052.00000	961,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		92.00000	115,000	13.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		563.00000	487,000	13.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		248.00000	307,000	12.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		219.00000	179,000	12.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		38.00000	48,000	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
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		959.00000	870,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		28.00000	36,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		1,099.00000	1,008,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		305.00000	370,000	12.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		176.00000	142,000	12.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.01390	10.91410		13.59	506,639.40	46	10,003.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		180.00000	204,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		916.00000	840,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		171.00000	193,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		957.00000	879,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		190.00000	215,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		876.00000	801,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		101.00000	115,000	16.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,387.00000	1,301,000	16.08	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		263.00000	296,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		649.00000	582,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		138.00000	156,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,124.00000	1,042,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		162.00000	183,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		998.00000	919,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		627.00000	696,000	13.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		213.00000	182,000	13.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		507.00000	568,000	13.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		293.00000	254,000	13.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.15490	11.05350		14.32	178,478.40	16	2,827.00

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	11.45	Call		388.00000	424,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		785.00000	719,000	14.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		373.00000	408,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		820.00000	753,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		403.00000	441,000	14.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		750.00000	686,000	14.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		359.00000	392,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		856.00000	787,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		274.00000	300,000	15.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		1,121.00000	1,045,000	15.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		553.00000	607,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		500.00000	452,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		296.00000	324,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		1,043.00000	969,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		203.00000	222,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,450.00000	1,367,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		419.00000	458,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		716.00000	653,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		602.00000	659,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		449.00000	404,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		319.00000	350,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		966.00000	895,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		510.00000	558,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		557.00000	503,000	14.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.30380	11.20160		14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		418.00000	450,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		1,066.00000	996,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		405.00000	436,000	15.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		1,103.00000	1,032,000	15.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		431.00000	464,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		1,029.00000	960,000	15.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08410	0.08310		15.42	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		413.00000	487,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		103.00000	77,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		71.00000	85,000	18.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		761.00000	675,000	18.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,313.00000	1,413,000	18.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	18.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,690.00000	1,141,590,000	24.85	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08530	0.08430		20.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		658.00000	725,000	18.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		228.00000	195,000	18.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		259.00000	286,000	20.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		829.00000	756,000	20.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,456.00000	1,551,000	18.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		26.00000	21,000	18.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.65490	9.67350		11.04	19,396,694.10	2,009	58,594.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		202.00000	194,000	11.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		179.00000	189,000	11.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		177.00000	169,000	11.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		204.00000	214,000	11.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		230.00000	220,000	11.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		157.00000	165,000	11.16	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		266.00000	278,000	11.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		139.00000	133,000	11.34	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		757.00000	774,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		30.00000	29,000	13.11	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		437.00000	422,000	11.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		64.00000	67,000	11.52	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		44.00000	42,000	12.67	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		621.00000	637,000	12.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		84.00000	80,000	11.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		411.00000	425,000	11.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		16.00000	15,000	13.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		993.00000	1,010,000	13.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		361.00000	347,000	11.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		88.00000	92,000	11.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		20.00000	20,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		897.00000	915,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		18.00000	17,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		945.00000	962,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.75890	9.77710		12.46	19,517.80	2	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		315.00000	306,000	12.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		338.00000	347,000	12.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		296.00000	287,000	12.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		369.00000	378,000	12.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		339.00000	329,000	12.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		312.00000	320,000	12.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		244.00000	237,000	13.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		467.00000	478,000	13.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		446.00000	434,000	12.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		219.00000	225,000	12.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		609.00000	594,000	12.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		132.00000	135,000	12.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		540.00000	526,000	12.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		163.00000	167,000	12.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.86640	9.88230		13.07	0.00	0	8,003.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		346.00000	343,000	13.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		564.00000	577,000	13.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		330.00000	327,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		598.00000	611,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		363.00000	359,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		531.00000	543,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		946.00000	933,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		114.00000	117,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		301.00000	298,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		669.00000	682,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		466.00000	461,000	13.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		384.00000	395,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		985.00000	972,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		103.00000	106,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		418.00000	414,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		436.00000	448,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		218.00000	217,000	14.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		936.00000	951,000	14.67	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.02700	387.63300			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			393.83200	393.43300			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.35400	356.03600			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			361.68500	361.36300			0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future			7.21100	7.20620		9.85	807,632.00	112	25,654.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		569.00000	573,000	12.38	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		13.00000	12,000	12.38	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		522.00000	526,000	12.15	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		16.00000	15,000	12.15	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		616.00000	621,000	12.61	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	10,000	12.61	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		45.00000	45,000	11.13	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		339.00000	334,000	11.13	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		54.00000	54,000	10.92	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		298.00000	293,000	10.92	0.00	0	0.00
AU$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		264.00000	267,000	10.77	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	7.00	Put		58.00000	56,000	10.77	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		131.00000	132,000	9.85	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		125.00000	121,000	9.85	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		37.00000	37,000	11.34	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		381.00000	376,000	11.34	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		160.00000	162,000	10.08	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		104.00000	101,000	10.08	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		9.00000	9,000	13.05	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		753.00000	748,000	13.05	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		476.00000	480,000	11.92	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		20.00000	19,000	11.92	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		7.00000	7,000	13.26	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		801.00000	796,000	13.26	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		431.00000	435,000	11.69	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		25.00000	24,000	11.69	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		192.00000	195,000	10.31	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		86.00000	84,000	10.31	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	4,000	13.90	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		948.00000	943,000	13.90	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		64.00000	65,000	10.71	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		258.00000	254,000	10.71	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		6.00000	6,000	13.47	0.00	0	0.00
AU$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		850.00000	845,000	13.47	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future			7.22780	7.22220		10.70	0.00	0	890.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		617.00000	621,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		45.00000	43,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		575.00000	580,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		53.00000	52,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		659.00000	664,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		37.00000	36,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		123.00000	125,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		401.00000	397,000	12.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		178.00000	179,000	11.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		256.00000	251,000	11.00	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future			7.24830	7.24140		10.94	0.00	0	4.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		261.00000	264,000	10.94	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		270.00000	266,000	10.94	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		241.00000	243,000	11.05	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		300.00000	295,000	11.05	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		287.00000	289,000	10.98	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		246.00000	241,000	10.98	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		204.00000	206,000	11.27	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		363.00000	358,000	11.27	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		435.00000	439,000	11.15	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		144.00000	141,000	11.15	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		113.00000	114,000	12.03	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		622.00000	616,000	12.03	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		188.00000	189,000	11.38	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		397.00000	391,000	11.38	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		403.00000	406,000	11.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU$ / RON	19/03/2012	Foreign Exchange Future	7.00	Put		162.00000	158,000	11.11	0.00	0	0.00
AU$ / RON	19/03/2012	Foreign Exchange Future	6.20	Call		1,058.00000	1,065,000	11.88	0.00	0	0.00
AU$ / RON	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	17,000	11.88	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future			8.23910	8.26370		13.83	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.30	Call		1,386.00000	1,368,000	12.52	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.30	Put		422.00000	429,000	12.52	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.35	Call		1,359.00000	1,341,000	12.58	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.35	Put		445.00000	452,000	12.58	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.25	Call		1,423.00000	1,405,000	12.61	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.25	Put		409.00000	416,000	12.61	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future			7.02300	7.03850		10.03	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.25	Call		60.00000	54,000	10.91	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.25	Put		272.00000	281,000	10.91	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.30	Call		50.00000	44,000	11.09	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.30	Put		312.00000	321,000	11.09	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.20	Call		73.00000	66,000	10.73	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.20	Put		235.00000	243,000	10.73	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.80	Call		7.00000	6,000	12.86	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.80	Put		769.00000	783,000	12.86	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.75	Call		8.00000	7,000	12.68	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.75	Put		720.00000	734,000	12.68	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	5,000	13.03	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.85	Put		818.00000	832,000	13.03	0.00	0	0.00
CAD/ RON	19/09/2011	Foreign Exchange Future	7.55	Call		18.00000	16,000	11.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	19/09/2011	Foreign Exchange Future	7.55	Put		530.00000	543,000	11.97	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	6.60	Call		458.00000	442,000	11.42	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	19,000	11.42	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	6.90	Call		216.00000	200,000	10.37	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	6.90	Put		78.00000	77,000	10.37	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	3,000	13.39	0.00	0	0.00
CAD/ R On	19/09/2011	Foreign Exchange Future	7.95	Put		916.00000	930,000	13.39	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future			7.10240	7.11800		11.38	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.25	Call		171.00000	162,000	11.88	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.25	Put		303.00000	310,000	11.88	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.30	Call		155.00000	146,000	12.05	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.30	Put		337.00000	344,000	12.05	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.20	Call		188.00000	178,000	11.71	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.20	Put		270.00000	276,000	11.71	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.65	Call		79.00000	73,000	13.22	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.65	Put		611.00000	621,000	13.22	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.80	Call		416.00000	402,000	11.74	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.80	Put		98.00000	100,000	11.74	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.60	Call		87.00000	81,000	13.05	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.60	Put		569.00000	579,000	13.05	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.85	Call		380.00000	367,000	11.68	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.85	Put		112.00000	115,000	11.68	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.40	Call		128.00000	120,000	12.38	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.40	Put		410.00000	418,000	12.38	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.90	Call		346.00000	334,000	11.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 19/12/2011	Foreign Exchange Future	6.90	Put		128.00000	132,000	11.62	0.00	0	0.00
CAD/ R	On 19/12/2011	Foreign Exchange Future	7.45	Call		116.00000	109,000	12.55	0.00	0	0.00
CAD/ R	On 19/12/2011	Foreign Exchange Future	7.45	Put		448.00000	457,000	12.55	0.00	0	0.00
CF CAN	On 19/09/2011	Can-Do Future			0.08850	0.04330			0.00	0	22,388.00
CF CAN	On 19/09/2011	Can-Do Future			0.08950	0.08000			0.00	0	21,898.00
CHF / R	On 19/09/2011	Foreign Exchange Future			8.09850	8.00120		14.10	0.00	0	960.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Call		427.00000	504,000	14.74	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Put		76.00000	56,000	14.74	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Call		390.00000	464,000	14.67	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Put		89.00000	66,000	14.67	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Call		466.00000	545,000	14.81	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Put		65.00000	47,000	14.81	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.40	Call		82.00000	103,000	15.09	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.40	Put		481.00000	405,000	15.09	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.05	Call		18.00000	22,000	17.24	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.05	Put		1,067.00000	974,000	17.24	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.00	Call		20.00000	25,000	17.08	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.00	Put		1,019.00000	927,000	17.08	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.80	Call		321.00000	389,000	14.53	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.80	Put		120.00000	91,000	14.53	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.95	Call		22.00000	28,000	16.91	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.95	Put		971.00000	880,000	16.91	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.80	Call		32.00000	40,000	16.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		831.00000	742,000	16.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		28.00000	35,000	16.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		877.00000	787,000	16.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		16.00000	20,000	17.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		1,115.00000	1,022,000	17.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		11.00000	14,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		1,260.00000	1,166,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		289.00000	353,000	14.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		138.00000	105,000	14.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.21490	8.11720		14.92	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		260.00000	295,000	15.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		443.00000	380,000	15.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		244.00000	277,000	15.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		477.00000	412,000	15.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		277.00000	314,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		410.00000	349,000	15.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		203.00000	230,000	15.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		586.00000	515,000	15.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		314.00000	358,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		347.00000	293,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		435.00000	493,000	14.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		218.00000	178,000	14.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		190.00000	216,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		623.00000	551,000	16.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		125.00000	141,000	17.14	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	8.90	Put		908.00000	826,000	17.14	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.40	Call		71.00000	80,000	18.73	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.40	Put		1,354.00000	1,265,000	18.73	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.15	Call		93.00000	105,000	17.94	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.15	Put		1,126.00000	1,040,000	17.94	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.45	Call		216.00000	245,000	15.71	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.45	Put		549.00000	480,000	15.71	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.00	Call		382.00000	435,000	14.59	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.00	Put		265.00000	220,000	14.59	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.75	Call		524.00000	590,000	14.18	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.75	Put		157.00000	125,000	14.18	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.80	Call		140.00000	159,000	16.82	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.80	Put		823.00000	744,000	16.82	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.65	Call		590.00000	661,000	14.02	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.65	Put		123.00000	96,000	14.02	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.70	Call		158.00000	180,000	16.51	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.70	Put		741.00000	665,000	16.51	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.95	Call		118.00000	133,000	17.30	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.95	Put		951.00000	868,000	17.30	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.60	Call		179.00000	203,000	16.19	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.60	Put		662.00000	588,000	16.19	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.45	Call		68.00000	76,000	18.89	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.45	Put		1,401.00000	1,311,000	18.89	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.20	Call		88.00000	99,000	18.10	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.20	Put		1,171.00000	1,084,000	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			161.21300	161.08600			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			163.39000	163.26100			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			357.18500	356.86700			0.00	0	180.00
GOVI	On	04/08/2011	GOVI	348.00	Call		88,670.00000	91,850,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		88,570.00000	91,750,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		88,770.00000	91,950,000		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			362.52800	362.20600			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		52,060.00000	55,280,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		51,960.00000	55,180,000		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		52,160.00000	55,380,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			155.70300	155.80900			0.00	0	73.00
IGOV	On	03/11/2011	Index Future			158.03300	158.14000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.67400	416.11100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.58000	5.58500			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.61000	5.60300			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.65000	5.64800			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.70000	5.69400			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.77000	5.77300			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.89000	5.88400			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.24000	6.22900			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.59000	6.60000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.88000	6.89200			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.14000	7.14900			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.43000	7.44900			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.71000	7.76000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
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			351.48600	351.17200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.74400	356.42600			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	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.43300	7.45000		3.50	227,715,408.00	1,800	8,156.00
R157	On	04/08/2011	Bond Future	7.50	Call		593.00000	623,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		397.00000	360,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		711.00000	745,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		319.00000	287,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		487.00000	513,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		487.00000	446,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,127.00000	1,069,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		141.00000	149,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		253.00000	225,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		840.00000	879,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,451.00000	1,504,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		87.00000	73,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,904.00000	2,969,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		5.00000	4,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.54400	7.56200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,710.00000	2,764,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		209.00000	197,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,864.00000	2,919,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		184.00000	173,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,559.00000	2,611,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		238.00000	223,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.66500	7.68500		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		3,244.00000	3,295,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		483.00000	465,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,378.00000	3,430,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		450.00000	433,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,112.00000	3,162,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		518.00000	499,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.80600	7.82700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,390.00000	2,430,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,048.00000	1,020,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,495.00000	2,536,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		995.00000	969,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,287.00000	2,326,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,102.00000	1,074,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.47800	8.48900		10.00	66,773,365.14	563	11,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		461.00000	469,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,773.00000	2,676,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		591.00000	602,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,414.00000	2,320,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		354.00000	359,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,158.00000	3,058,000	9.84	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	8.35	Put		2,082.00000	1,992,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		745.00000	760,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		554.00000	507,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,541.00000	2,599,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,433.00000	4,518,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		154.00000	134,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,766.00000	10,871,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		1.00000	1,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.55100	8.56200		10.75	240,723.10	2	13,623.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,408.00000	5,471,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,408.00000	1,367,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,729.00000	5,794,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,285.00000	1,247,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,095.00000	5,156,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,541.00000	1,499,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,182.00000	2,129,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,924.00000	3,974,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,677.00000	5,593,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,229.00000	1,248,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,058.00000	3,985,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,047.00000	2,077,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,900.00000	2,940,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,013.00000	2,949,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,056.00000	6,124,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,170.00000	1,135,000	11.19	0.00	0	1,275.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future			8.62500	8.63700		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,829.00000	5,891,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,558.00000	2,510,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,113.00000	6,178,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,402.00000	2,357,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,550.00000	5,610,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,722.00000	2,671,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.70400	8.71600		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,536.00000	6,593,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,013.00000	3,961,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,797.00000	6,855,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,838.00000	3,787,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,280.00000	6,335,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,195.00000	4,142,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.62292	214.63237			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,632.00000	2,623,000		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		2,582.00000	2,573,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	211.95	Call		2,682.00000	2,673,000		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			235.15190	235.15344			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,653.00000	3,652,000		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		3,603.00000	3,602,000		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		3,703.00000	3,702,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.04700	7.06400		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		679.00000	714,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		116.00000	99,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		799.00000	838,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		85.00000	72,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		568.00000	600,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		156.00000	136,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.13600	7.15400		3.00	107,774.07	1	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,472.00000	2,515,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		114.00000	106,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,595.00000	2,639,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		100.00000	93,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,348.00000	2,391,000	3.23	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	03/11/2011	Bond Future	7.95	Put		128.00000	120,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.23100	7.25100		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,781.00000	2,824,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		213.00000	204,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,892.00000	2,936,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		197.00000	189,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,673.00000	2,715,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		231.00000	221,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.35100	7.37200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,682.00000	1,712,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		782.00000	762,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,760.00000	1,791,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		742.00000	723,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,605.00000	1,634,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		824.00000	803,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			173.70105	174.25976			156,330,945.00	900	22,008.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,260.00000	172,701,000		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		173,210.00000	172,651,000		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		173,310.00000	172,751,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future			176.27126	176.83842			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,338.00000	175,771,000		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		176,288.00000	175,721,000		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		176,388.00000	175,821,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.02200	8.04900		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		496.00000	544,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		730.00000	649,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		610.00000	666,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		605.00000	532,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		396.00000	437,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		870.00000	782,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.12700	8.15500		5.75	203,541.42	2	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,275.00000	2,359,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		705.00000	660,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,434.00000	2,521,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		639.00000	597,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,121.00000	2,202,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		777.00000	729,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.23900	8.26900		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,151.00000	3,237,000	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Put		1,057.00000	1,010,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,301.00000	3,389,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		992.00000	948,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,004.00000	3,088,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,125.00000	1,076,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.36200	8.39300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,041.00000	3,119,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,546.00000	1,492,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,174.00000	3,254,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,471.00000	1,420,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,910.00000	2,986,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,622.00000	1,567,000	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			8.19000	8.21600		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		250.00000	277,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,426.00000	1,313,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		326.00000	359,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,228.00000	1,121,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		189.00000	209,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,640.00000	1,519,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.28800	8.31500		6.75	101,520.04	1	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,966.00000	3,063,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		720.00000	676,000	7.00	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	03/11/2011	Bond Future	8.80	Call		3,153.00000	3,253,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		653.00000	612,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,784.00000	2,878,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		793.00000	745,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.38800	8.41700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,864.00000	3,966,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		963.00000	918,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,043.00000	4,148,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		899.00000	856,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,688.00000	3,788,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,032.00000	985,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.50000	8.53000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,238.00000	3,319,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,168.00000	2,102,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,382.00000	3,465,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,070.00000	2,006,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,098.00000	3,177,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,270.00000	2,201,000	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			6.82700	6.84900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		455.00000	486,000	2.25	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	04/08/2011	Bond Future	7.00	Put		120.00000	102,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		538.00000	572,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		92.00000	77,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		380.00000	408,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		156.00000	135,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.91600	6.94100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,703.00000	1,746,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		92.00000	85,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,790.00000	1,834,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		81.00000	74,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,615.00000	1,657,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		103.00000	94,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.01700	7.04500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,871.00000	1,912,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		179.00000	169,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,947.00000	1,988,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		167.00000	158,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,798.00000	1,838,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		193.00000	183,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.16500	7.19800		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,018.00000	1,048,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		546.00000	524,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,067.00000	1,098,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		517.00000	496,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		969.00000	998,000	2.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		575.00000	552,000	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			8.28200	8.29400		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		610.00000	629,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		863.00000	813,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		749.00000	771,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		715.00000	668,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		490.00000	504,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,032.00000	977,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.37000	8.38200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,932.00000	2,972,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		902.00000	875,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,123.00000	3,165,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		821.00000	796,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,741.00000	2,779,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		983.00000	954,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.46300	8.47500		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,912.00000	3,953,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,110.00000	1,086,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,099.00000	4,141,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,036.00000	1,012,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,728.00000	3,768,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,188.00000	1,163,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.56600	8.57800		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		3,348.00000	3,379,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,444.00000	2,412,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,499.00000	3,531,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,335.00000	2,303,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,199.00000	3,230,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,557.00000	2,524,000	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			8.30600	8.32200		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		615.00000	642,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,056.00000	985,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		753.00000	786,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		887.00000	823,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		495.00000	517,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,244.00000	1,168,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.38800	8.40500		8.50	180,409.54	2	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,959.00000	3,023,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		931.00000	893,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,162.00000	3,228,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		844.00000	809,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,762.00000	2,823,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,024.00000	983,000	8.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	7.95	Put		3,434.00000	3,354,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		666.00000	688,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,406.00000	2,338,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,172.00000	1,206,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,718.00000	1,762,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,748.00000	1,690,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,584.00000	3,655,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		692.00000	661,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.47100	8.48800		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,214.00000	4,277,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,292.00000	1,255,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,411.00000	4,476,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,210.00000	1,176,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,020.00000	4,082,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,378.00000	1,340,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.56200	8.58000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,398.00000	4,459,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,049.00000	2,007,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,578.00000	4,640,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,954.00000	1,914,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,222.00000	4,281,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,148.00000	2,105,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.79500	8.80600		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		278.00000	281,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,765.00000	2,681,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		364.00000	369,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,436.00000	2,354,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		209.00000	211,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,115.00000	3,030,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,205.00000	9,292,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1.00000	1,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.85800	8.86900		14.25	74,766.62	1	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,997.00000	2,027,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,937.00000	2,881,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,179.00000	2,210,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,722.00000	2,667,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,826.00000	1,853,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,167.00000	3,108,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92100	8.93300		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,692.00000	3,735,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,177.00000	3,127,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,898.00000	3,942,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,003.00000	2,954,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,492.00000	3,533,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		3,361.00000	3,309,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.98800	8.99900		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,145.00000	4,183,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,137.00000	4,091,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,342.00000	4,381,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,955.00000	3,910,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,955.00000	3,991,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,330.00000	4,282,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.39907	130.57415			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,574.00000	24,399,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,524.00000	24,349,000		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		24,624.00000	24,449,000		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			108.07638	108.07881			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.50	Call		106,579.00000	106,576,000		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		106,529.00000	106,526,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,629.00000	106,626,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.67564	109.67820			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,428.00000	108,426,000		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		108,378.00000	108,376,000		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		108,478.00000	108,476,000		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			106.51344	106.31953			59,541,012.96	559	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		103,820.00000	104,013,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,770.00000	103,963,000		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		103,870.00000	104,063,000		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			108.08956	107.89290			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,393.00000	105,590,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Call		105,343.00000	105,540,000		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		105,443.00000	105,640,000		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			8.76100	8.77200			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		6,628.00000	6,539,000		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		6,176.00000	6,086,000		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		7,084.00000	6,995,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.83100	8.84200			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		741.00000	653,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		337.00000	249,000		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		1,147.00000	1,059,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90300	8.91400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		674.00000	760,000		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		1,062.00000	1,148,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		283.00000	370,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97400	8.98500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,022.00000	2,108,000		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		2,395.00000	2,481,000		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		1,646.00000	1,732,000		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			13,746.29000	13,701.00000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.05	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			352.99900	352.63300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.76600	357.39400			0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.04950	1.04410		13.34	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.10	Call		93.00000	102,000	14.91	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.10	Put		652.00000	607,000	14.91	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.15	Call		37.00000	40,000	16.32	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,096.00000	1,045,000	16.32	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.05	Call		225.00000	247,000	13.34	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.05	Put		284.00000	252,000	13.34	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.06660	1.06150		15.10	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		275.00000	290,000	15.10	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Put		660.00000	624,000	15.10	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Call		168.00000	177,000	16.33	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Put		1,053.00000	1,011,000	16.33	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Call		459.00000	485,000	14.00	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Put		344.00000	319,000	14.00	0.00	0	0.00
Total for Derivatives :										**815,799,482.69**	**46,645**	**1,018,090.00**

j-Bonds

1BG4A1	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000,000.00	3,000,000	1,500,000.00
AA380L On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	82,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,167,000.00
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	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
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	550,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	18,250,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			163,200,000,000.00	1,632,000	816,000.00
ABLS2E On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3 On 31/03/2018 Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04 On 16/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05 On 18/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07 On 13/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			440,000,000,000.00	4,400,000	2,200,000.00
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	9,008,000.00
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			540,000,000,000.00	5,400,000	8,714,000.00
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,200,000.00
ABSI1 On 11/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI1 On 11/06/2014 Spot Bond			4.00000	4.00000			0.00	0	0.00
ABSI2 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI3 On 31/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI4 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0´On 15/07/2011 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
ACCP2(	On 08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On 09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On 30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On 30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On 16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053	On 29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054	On 29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066	On 30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072	On 31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085	On 20/12/2015	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
ACL086	On 30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On 10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121	On 01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03S	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			20,000,000,000.00	200,000	2,100,000.00
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			140,000,000,000.00	1,400,000	700,000.00
AIR02U	On 05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			220,000,000,000.00	2,200,000	1,100,000.00
BAW3	On 02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On 30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On 22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On 19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311D	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			100.00000	100.00000			1,280,000,000,000.00	12,800,000	8,400,000.00
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 27/07/2011	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
BLG1A4	On 21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	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
BLG1A6	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
BLG2A2	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On 21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	63,000.00
BLG2B	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On 21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A2	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2012 Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	200,000.00
BMWF0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05 On 02/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			0.00	0	4,011,000.00
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,003,000.00
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
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	36,202,000.00
CGR5 On 22/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	500,000.00
CLN104 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN108 On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On 20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124	On 20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128	On 20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	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
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137	On 20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			13,000,000,000,000.00	130,000,000	65,000,000.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22	On 11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76 On 20/07/2011 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
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80 On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,156,000.00
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1 On 29/07/2011 Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,000,000,000.00	200,000	8,100,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			460,000,000,000.00	4,600,000	92,316,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			6,500,000,000.00	65,000	104,992,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			1,950,000,000,000.00	19,500,000	11,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			560,500,000,000.00	5,605,000	189,125,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			326,793,250,000.00	35,329,000	142,806,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			670,000,000.00	67,000	173,790,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			243,350,000.00	31,000	36,443,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			300,225,000,000.00	40,030,000	131,442,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3(	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3(	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3(	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3[	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	12,090,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	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
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On 08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On 09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On 25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On 20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,000,000,000,000.00	50,000,000	50,000,000.00
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	3,003,000.00
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	2,414,000.00
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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			1,500,000.00	15	15.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On	10/01/2018	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
GRDC1	On 10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On 19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On 19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On 19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On 31/07/2020	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	6,395,000.00
HWAY2	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	308,000,000.00
HWAY2	On 07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On 31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,004,000.00
HWAY3	On 31/07/2035	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
IBL01 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05 On 12/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07 On 24/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09 On 08/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11 On 12/03/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	3,000,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND142 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29 On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53 On 14/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97 On 10/03/2012 Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01 On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02 On 30/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3 On 04/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4 On 29/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5 On 28/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	39,900,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	538,549.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,456,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			200,000,000,000.00	2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			131,600,000,000.00	1,316,000	658,000.00
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
MBP01	On 29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On 29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On 20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On 10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16	On 13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17	On 23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18	On 28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19	On 18/02/2013	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
MBP20	On 17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On 20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On 13/07/2014	Spot Bond			100.00000	100.00000			340,000,000,000.00	3,400,000	16,200,000.00
MTN03	On 13/07/2015	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	15,200,000.00
MTN04	On 13/07/2017	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	6,000,000.00
MTN05	On 28/10/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
MTNC0	On 10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10E	On 21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK1B	On 09/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	3,524,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK3A On 09/09/2019 Spot Bond			100.00000	100.00000			0.00	0	6,005,000.00
NBK4 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B On 19/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B On 19/04/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B On 24/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	8,016,000.00
NBK9B On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBKI1 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1 On 31/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN17 On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN19 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN24 On 21/08/2011 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
NCLN42	On 30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
NCLN51	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	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
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
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	478,755.00
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	3,008,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1(	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1(	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1(	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A4	On 22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A5	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B7	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C7	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D9	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NRA018	On 30/11/2018	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
NRA01U	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	116,200,000.00
NRA023	On 31/05/2023	Spot Bond			100.00000	100.00000			0.00	0	90,000,000.00
NRA028	On 30/11/2028	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	166,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	12,629,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0(	On	30/04/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
OTCA0(	On	30/04/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
OTCA1(	On	30/04/2017	Spot Bond		100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A4	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.45000	5.46500			0.00	0	14,695,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.41500			68,163,379,070,800.00	9,211,267,442	11,981,683,037.00
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			8.45500	8.46500			24,360,567,408,060.00	2,881,202,532	8,625,197,532.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.20000	1.20000			1,367,910,000.00	1,139,925	2,834,216,925.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			17,961,138,900.00	6,988,770	225,367,000.00
R201	On	21/12/2014	Spot Bond			7.02000	7.03500			2,234,064,378,780.00	318,242,789	3,652,052,789.00
R202	On	07/12/2033	Spot Bond			2.60000	2.58000			1,961,540,061,000.00	754,438,485	2,583,033,000.00
R203	On	15/09/2017	Spot Bond			7.99000	8.01500			25,993,027,354,870.00	3,253,194,913	5,980,126,367.00
R204	On	21/12/2018	Spot Bond			8.16000	8.18500			19,828,940,115,360.00	2,430,017,171	7,088,554,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.80000	6.82000			24,761,271,473,600.00	3,641,363,452	2,055,098,452.00
R207	On	15/01/2020	Spot Bond			8.25500	8.26500			36,601,536,464,675.00	4,433,862,685	8,043,487,800.00
R208	On	31/03/2021	Spot Bond			8.28000	8.29500			26,917,482,056,400.00	3,250,903,630	8,604,319,000.00
R209	On	31/03/2036	Spot Bond			8.77500	8.78500			17,690,003,826,300.00	2,015,954,852	7,756,147,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.64000			1,565,389,283,050.00	590,712,937	1,138,720,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			295,220,205,720.00	149,101,114	955,001,114.00
R212	On	31/01/2022	Spot Bond			2.59000	2.61000			753,638,746,490.00	290,980,211	398,800,000.00
R213	On	28/02/2031	Spot Bond			8.74000	8.75000			5,279,178,500,000.00	604,025,000	970,125,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,297,500,000,000.00	815,000,000	2,673,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C On 15/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C On 15/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C On 15/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C On 21/12/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C On 21/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C On 21/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C On 21/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C On 21/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C On 21/06/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C On 21/06/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RMBI06On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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			320,000,000,000.00	3,200,000	1,600,000.00
SBK5 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	36,070,780.00
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,012,000.00
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,098,000.00
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	3,029,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBKI11 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	200,000.00
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47 On 21/07/2011 Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15,800,000.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			1,045,000,000,000.00	10,450,000	2,850,000.00
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			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,008,000.00
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			200,000,000,000.00	2,000,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	2,624,000.00
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
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	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
SYN820	On 19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On 20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On 21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On 02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On 10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On 16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On 16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On 16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On 18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On 18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On 19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On 23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On 25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On 12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On 16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On 15/07/2011	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
SYN837	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
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			200,000,000,000.00	2,000,000	1,008,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,013,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,000,000,000.00	200,000	1,000,292,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,161,000,000,000.00	21,610,000	244,065,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	76,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	98,200,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,501,400,000,000.00	25,014,000	28,894,000.00
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
TSP119	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0´	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	52,968,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	209,610,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							**321,512,301,094,005.00**	**35,315,475,923**	**82,031,823,115.00**
Grand Total:							**321,513,116,893,488.00**	**35,315,522,568**	**82,032,841,205.00**