

Daily MTM Report

Daily summary for: 20/07/2011

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			6.95280	6.99150		15.08	102,588,564.00	14,755	293,016.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		16.00000	15,000	22.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,075.00000	1,112,000	22.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		15.00000	13,000	22.33	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,124.00000	1,160,000	22.33	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		18.00000	16,000	21.70	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,027.00000	1,063,000	21.70	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		835.00000	871,000	20.44	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		26.00000	24,000	20.44	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		64.00000	58,000	17.92	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		473.00000	505,000	17.92	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		285.00000	258,000	15.24	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		94.00000	105,000	15.24	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		222.00000	199,000	15.13	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		131.00000	146,000	15.13	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		516.00000	548,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		57.00000	51,000	18.23	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		649.00000	683,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		40.00000	36,000	19.18	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		356.00000	326,000	15.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		65.00000	73,000	15.35	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		44.00000	49,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		435.00000	402,000	15.46	366,624.00	912	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		241.00000	266,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		132.00000	119,000	16.02	108,528.00	912	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,809.00000	2,847,000	28.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		390.00000	420,000	17.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		81.00000	73,000	17.29	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		312.00000	340,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		103.00000	93,000	16.66	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		35.00000	40,000	15.52	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		476.00000	443,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		320.00000	291,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		79.00000	88,000	15.30	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		112.00000	124,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		253.00000	227,000	15.19	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		560.00000	593,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		51.00000	46,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		194.00000	172,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		153.00000	169,000	15.08	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		36.00000	33,000	19.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		695.00000	730,000	19.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		117.00000	106,000	16.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		276.00000	303,000	16.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		168.00000	153,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		177.00000	200,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		609.00000	573,000	15.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		18.00000	20,000	15.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		29.00000	26,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		788.00000	823,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,242.00000	1,203,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		92.00000	83,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		351.00000	380,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		45.00000	41,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		604.00000	638,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,192.00000	1,153,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		13.00000	12,000	22.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,172.00000	1,209,000	22.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,142.00000	1,104,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		32.00000	29,000	19.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		741.00000	776,000	19.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		702.00000	665,000	15.79	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		11.00000	12,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,292.00000	1,253,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		149.00000	135,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		208.00000	232,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		395.00000	363,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		54.00000	60,000	15.41	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		72.00000	65,000	17.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		431.00000	462,000	17.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		21.00000	19,000	21.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		930.00000	966,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.04570	7.08460		15.53	3,945,592.00	560	46,593.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		195.00000	184,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		460.00000	488,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		182.00000	172,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		497.00000	526,000	17.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		209.00000	197,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		424.00000	451,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		138.00000	150,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		473.00000	446,000	15.40	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,000.00000	1,035,000	19.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		85.00000	81,000	19.80	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		240.00000	258,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		325.00000	304,000	15.51	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		389.00000	415,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		224.00000	211,000	16.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		956.00000	920,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		21.00000	24,000	15.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		574.00000	604,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		159.00000	150,000	17.55	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		695.00000	663,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		60.00000	67,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		736.00000	703,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		51.00000	57,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		865.00000	830,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		30.00000	34,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		81.00000	76,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,046.00000	1,080,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,146.00000	1,108,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		11.00000	12,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		170.00000	160,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		535.00000	564,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		507.00000	479,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		122.00000	133,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		441.00000	415,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		156.00000	169,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		96.00000	91,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		911.00000	945,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		123.00000	116,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		738.00000	770,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		410.00000	385,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		175.00000	189,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		821.00000	787,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		36.00000	41,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		778.00000	745,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		43.00000	49,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,097.00000	1,060,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		12.00000	14,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		108.00000	102,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		823.00000	856,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		139.00000	132,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		654.00000	686,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		578.00000	549,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		93.00000	103,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,243.00000	1,205,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		8.00000	9,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		102.00000	96,000	19.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		867.00000	900,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.14120	7.18040		15.62	178,530.00	25	16,114.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		435.00000	413,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		291.00000	308,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		410.00000	389,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		316.00000	334,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		462.00000	439,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		268.00000	284,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		454.00000	432,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		274.00000	291,000	15.51	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		379.00000	359,000	15.62	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		349.00000	368,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		337.00000	322,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		407.00000	431,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		571.00000	545,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		191.00000	204,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		356.00000	340,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		376.00000	399,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		603.00000	576,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		173.00000	185,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		246.00000	235,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		616.00000	644,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		167.00000	160,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		937.00000	969,000	18.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		288.00000	275,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		508.00000	534,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		123.00000	117,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,243.00000	1,276,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		636.00000	608,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		156.00000	167,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		118.00000	113,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,288.00000	1,322,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		540.00000	515,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		210.00000	224,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		159.00000	152,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		979.00000	1,011,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		403.00000	382,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		323.00000	341,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		670.00000	642,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		140.00000	151,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		273.00000	261,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		543.00000	570,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		133.00000	128,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,153.00000	1,187,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		183.00000	175,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		853.00000	884,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		428.00000	406,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		298.00000	315,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		706.00000	677,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		126.00000	136,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		192.00000	184,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		812.00000	843,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		152.00000	146,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,022.00000	1,055,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		175.00000	167,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		895.00000	926,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		139.00000	133,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,109.00000	1,142,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		303.00000	290,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		473.00000	499,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		320.00000	305,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		440.00000	464,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		510.00000	486,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		230.00000	245,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.24170	7.28210		15.84	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		453.00000	433,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		421.00000	441,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		431.00000	415,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		449.00000	473,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		476.00000	456,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		394.00000	414,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.34690	7.38770		16.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		595.00000	574,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		407.00000	427,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		571.00000	551,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		433.00000	454,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		620.00000	598,000	15.81	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		382.00000	401,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		460.00000	481,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		548.00000	528,000	16.02	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.45000	7.49050		16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		501.00000	486,000	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		711.00000	736,000	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		485.00000	471,000	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		745.00000	771,000	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		517.00000	502,000	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		677.00000	702,000	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		926.00000	953,000	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		416.00000	403,000	17.59	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.42120	8.45870		17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,078.00000	1,060,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,119.00000	1,139,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,061.00000	1,043,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,152.00000	1,172,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,095.00000	1,077,000	17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,086.00000	1,106,000	17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		806.00000	823,000	16.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,265.00000	1,244,000	16.96	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21850	9.25600		18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,457.00000	1,439,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,401.00000	1,421,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,441.00000	1,423,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,435.00000	1,455,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,474.00000	1,456,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,368.00000	1,388,000	18.60	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.95280	6.99150			15.08	0.00	0	417.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,210.00000	11,931,000	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		24,060.00000	26,651,000	16.02		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		11,691.00000	10,550,000	16.34		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		27,541.00000	30,270,000	16.34		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,923.00000	13,492,000	15.71		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		20,773.00000	23,212,000	15.71		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		31,198.00000	34,053,000	16.66		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		10,348.00000	9,333,000	16.66		0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.04570	7.08460		15.53		0.00	0	15.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		32,512.00000	30,369,000	15.51		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		24,052.00000	25,799,000	15.51		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		29,984.00000	27,948,000	15.53		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		26,524.00000	28,378,000	15.53		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		35,183.00000	32,932,000	15.49		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		21,723.00000	23,362,000	15.49		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.21060	11.29600		12.79		13,856,301.60	1,236	31,459.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		162.00000	134,000	13.65		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		366.00000	423,000	13.65		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		147.00000	121,000	13.80		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		401.00000	460,000	13.80		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		178.00000	148,000	13.51		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		332.00000	387,000	13.51		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		121.00000	99,000	14.09		51,480.00	520	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		475.00000	538,000	14.09		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		50.00000	40,000	15.39		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		854.00000	929,000	15.39	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		122.00000	146,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		418.00000	357,000	13.07	185,640.00	520	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		825.00000	748,000	13.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		29.00000	37,000	13.79	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		454.00000	390,000	13.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		108.00000	129,000	13.14	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		195.00000	228,000	12.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		291.00000	239,000	12.79	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		529.00000	461,000	13.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		83.00000	100,000	13.29	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		155.00000	184,000	12.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		351.00000	295,000	12.93	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		320.00000	266,000	12.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		174.00000	205,000	12.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		74.00000	60,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		678.00000	749,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		99.00000	81,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		553.00000	620,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		90.00000	73,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		594.00000	662,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		263.00000	218,000	12.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		217.00000	257,000	12.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		609.00000	538,000	13.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		63.00000	77,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		110.00000	90,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		514.00000	579,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		81.00000	66,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		635.00000	705,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		693.00000	619,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		47.00000	58,000	13.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.34910	11.43550			113,491.00	10	9,409.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		322.00000	289,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		537.00000	590,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		305.00000	274,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		570.00000	625,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		339.00000	305,000	14.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		504.00000	556,000	14.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		178.00000	159,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		943.00000	1,010,000	15.40	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		472.00000	423,000	13.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		337.00000	374,000	13.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		246.00000	220,000	14.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		711.00000	771,000	14.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		289.00000	260,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		604.00000	661,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,016.00000	944,000	13.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		81.00000	95,000	13.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		859.00000	791,000	13.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		124.00000	142,000	13.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future			11.49200	11.58020		14.29	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		602.00000	554,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		472.00000	512,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		577.00000	531,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		497.00000	539,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		627.00000	578,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		447.00000	486,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		554.00000	510,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		524.00000	568,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		422.00000	389,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		742.00000	797,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		856.00000	797,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		276.00000	305,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		455.00000	421,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		675.00000	729,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		311.00000	286,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,031.00000	1,094,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		653.00000	602,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		423.00000	460,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		921.00000	859,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		241.00000	267,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		492.00000	454,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		612.00000	662,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		794.00000	737,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		314.00000	345,000	14.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future			11.64220	11.73280		14.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		605.00000	566,000	14.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		722.00000	774,000	14.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		586.00000	548,000	14.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		753.00000	806,000	14.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		624.00000	584,000	14.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		691.00000	742,000	14.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08820	0.08860		19.08	0.00	0	12,444.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		877.00000	839,000	16.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		17.00000	19,000	16.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		212.00000	196,000	19.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		352.00000	376,000	19.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,861.00000	1,821,000	21.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,140.00000	1,141,180,000	28.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08940	0.08990		20.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,086.00000	1,042,000	18.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		96.00000	102,000	18.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		480.00000	453,000	20.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		490.00000	513,000	20.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,998.00000	1,948,000	18.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	18.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.85430	9.90450		11.91	25,808,411.70	2,619	60,571.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		351.00000	313,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		97.00000	109,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		317.00000	280,000	12.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		113.00000	126,000	12.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		388.00000	347,000	12.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		84.00000	93,000	12.23	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		150.00000	166,000	11.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		254.00000	220,000	11.97	118,800.00	540	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		555.00000	594,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		59.00000	48,000	13.45	25,920.00	540	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		634.00000	587,000	12.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		30.00000	33,000	12.62	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		86.00000	72,000	13.03	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		432.00000	468,000	13.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		157.00000	135,000	12.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		253.00000	281,000	12.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		31.00000	25,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		777.00000	821,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		547.00000	501,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		43.00000	47,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		40.00000	32,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		686.00000	728,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		35.00000	28,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		731.00000	774,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		45.00000	37,000	13.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		641.00000	683,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.96050	10.01230		12.89	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		446.00000	412,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		234.00000	252,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		418.00000	385,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		256.00000	275,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		475.00000	440,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		213.00000	230,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		342.00000	315,000	13.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		330.00000	355,000	13.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		604.00000	564,000	12.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		142.00000	154,000	12.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		790.00000	745,000	12.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		78.00000	85,000	12.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		712.00000	669,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		100.00000	109,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.07240	10.12540		13.33	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		455.00000	424,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		430.00000	452,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		435.00000	405,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		460.00000	483,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		479.00000	446,000	13.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		404.00000	424,000	13.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,150.00000	1,099,000	12.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		75.00000	77,000	12.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		398.00000	369,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		523.00000	547,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		612.00000	574,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		287.00000	302,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,194.00000	1,143,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		69.00000	71,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		556.00000	520,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		331.00000	348,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		291.00000	267,000	14.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		766.00000	795,000	14.47	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			387.95700	385.48300			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			393.74700	391.23600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.93000	353.87400			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			361.24200	359.15500			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.41090	7.42920		10.89	2,223,270.00	300	25,354.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		784.00000	766,000	14.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	5,000	14.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		735.00000	717,000	14.06	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	6,000	14.06	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		833.00000	815,000	14.52	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	14.52	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		105.00000	98,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		176.00000	187,000	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		124.00000	116,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		145.00000	155,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		453.00000	437,000	12.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		24.00000	26,000	12.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		284.00000	270,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		55.00000	59,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		88.00000	82,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		209.00000	221,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		324.00000	310,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		45.00000	49,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		21.00000	19,000	13.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		542.00000	558,000	13.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		687.00000	669,000	13.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	8,000	13.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		17.00000	16,000	13.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		588.00000	605,000	13.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		639.00000	621,000	13.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		10.00000	10,000	13.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		366.00000	350,000	12.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		37.00000	39,000	12.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	9,000	14.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		731.00000	748,000	14.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		146.00000	137,000	10.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		117.00000	126,000	10.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		14.00000	13,000	13.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		635.00000	652,000	13.72	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.42730	7.44680		11.17	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		814.00000	796,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		17.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		769.00000	751,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		22.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		861.00000	842,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		14.00000	15,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		187.00000	177,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		240.00000	250,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		291.00000	278,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		144.00000	151,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.45090	7.47030		11.32	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		398.00000	385,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		178.00000	184,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		368.00000	355,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		198.00000	204,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		429.00000	415,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		159.00000	164,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		312.00000	300,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		242.00000	249,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		606.00000	590,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		86.00000	89,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		176.00000	170,000	11.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		456.00000	469,000	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
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		287.00000	275,000	11.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		267.00000	274,000	11.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		568.00000	553,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		98.00000	102,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,282.00000	1,263,000	12.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.48470	8.51250		13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,595.00000	1,570,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		383.00000	385,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,557.00000	1,531,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		395.00000	396,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,634.00000	1,608,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		372.00000	373,000	13.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.33370	7.34680		11.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		193.00000	185,000	11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		96.00000	101,000	11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		163.00000	155,000	11.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		116.00000	121,000	11.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		226.00000	217,000	11.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		79.00000	83,000	11.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		26.00000	25,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		479.00000	491,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		32.00000	30,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		435.00000	446,000	12.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		22.00000	20,000	13.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		525.00000	536,000	13.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		68.00000	64,000	12.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		271.00000	280,000	12.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		751.00000	738,000	13.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	13.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		468.00000	455,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		21.00000	21,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		15.00000	14,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		618.00000	630,000	13.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.41620	7.42840		11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		328.00000	320,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		150.00000	154,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		297.00000	290,000	12.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		169.00000	174,000	12.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		360.00000	352,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		132.00000	136,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		152.00000	148,000	12.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		374.00000	382,000	12.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		667.00000	657,000	12.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		39.00000	41,000	12.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		167.00000	162,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		339.00000	346,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		625.00000	614,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		47.00000	48,000	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		242.00000	236,000	11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		214.00000	220,000	11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		583.00000	573,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		55.00000	57,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		220.00000	215,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		242.00000	249,000	12.09	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02750	0.02420			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14130	0.15470			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.48180	8.53720		14.94	0.00	0	922.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		901.00000	843,000	15.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		14.00000	11,000	15.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		854.00000	796,000	15.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		17.00000	14,000	15.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		949.00000	891,000	15.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		12.00000	9,000	15.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		295.00000	250,000	15.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		158.00000	168,000	15.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		73.00000	56,000	16.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		586.00000	624,000	16.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		82.00000	63,000	16.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		545.00000	581,000	16.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		762.00000	704,000	15.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		25.00000	22,000	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		92.00000	71,000	16.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		505.00000	539,000	16.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		128.00000	101,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		391.00000	419,000	15.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		114.00000	89,000	16.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		427.00000	457,000	16.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		66.00000	49,000	16.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		629.00000	667,000	16.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		47.00000	34,000	17.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		760.00000	802,000	17.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		717.00000	659,000	15.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		30.00000	27,000	15.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.60330	8.66030		15.26	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		540.00000	495,000	14.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		180.00000	192,000	14.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		510.00000	466,000	14.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		200.00000	213,000	14.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		572.00000	525,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		162.00000	172,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		426.00000	386,000	15.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		266.00000	283,000	15.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		639.00000	590,000	14.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		129.00000	137,000	14.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		827.00000	773,000	14.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		67.00000	70,000	14.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		400.00000	362,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		290.00000	309,000	15.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		260.00000	236,000	16.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		500.00000	533,000	16.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		144.00000	130,000	17.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		884.00000	927,000	17.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		193.00000	174,000	16.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		683.00000	721,000	16.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		452.00000	411,000	15.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		242.00000	258,000	15.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		748.00000	696,000	14.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		88.00000	93,000	14.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		952.00000	896,000	13.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		42.00000	43,000	13.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		293.00000	266,000	15.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		433.00000	463,000	15.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,042.00000	983,000	13.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		32.00000	30,000	13.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		331.00000	301,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		371.00000	398,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		245.00000	222,000	16.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		535.00000	569,000	16.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		376.00000	339,000	15.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		316.00000	336,000	15.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		136.00000	123,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		926.00000	970,000	17.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		182.00000	164,000	17.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		722.00000	761,000	17.15	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.30300	160.69600			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.48500	162.86900			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				356.82800	354.84300			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		68,430.00000	88,280,000		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		68,330.00000	88,180,000		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		68,530.00000	88,380,000		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				362.15400	360.13900			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		31,390.00000	51,540,000		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		31,290.00000	51,440,000		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		31,490.00000	51,640,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.86900	155.67300			6,234,760.00	4	85.00
IGOV	On	03/11/2011	Index Future			158.19500	157.99600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.07300	415.45100			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			5.57500	5.58000			0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.59000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.65000	5.68000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.73000	5.77000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.81000	5.85000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.08000	6.13000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.41000	6.49000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.71000	6.80000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				6.97000	7.06000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.26000	7.36000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.56000	7.69000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			350.69600	348.27300			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.93000	353.47100			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.42900	7.51900		3.50	430,435,566.54	3,402	10,275.00
R157	On	04/08/2011	Bond Future	7.50	Call		333.00000	514,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		407.00000	236,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		434.00000	645,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		313.00000	171,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		249.00000	400,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		519.00000	318,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,292.00000	975,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		35.00000	71,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		235.00000	120,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		551.00000	789,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,151.00000	1,468,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		58.00000	22,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,629.00000	2,981,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		1.00000	0,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.54000	7.63800		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,444.00000	2,747,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		223.00000	165,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		2,596.00000	2,905,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		196.00000	144,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,296.00000	2,592,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		254.00000	190,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.66200	7.76700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,995.00000	3,272,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		516.00000	432,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,126.00000	3,408,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		480.00000	401,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,866.00000	3,138,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		554.00000	465,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.80500	7.92100		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,172.00000	2,401,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,130.00000	988,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,273.00000	2,508,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,073.00000	938,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,073.00000	2,297,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,188.00000	1,042,000	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			8.51300	8.63200		10.00	119,451,922.30	1,010	13,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		73.00000	176,000	9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Put		3,737.00000	2,717,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		114.00000	259,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,289.00000	2,311,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		46.00000	116,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,203.00000	3,149,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,860.00000	1,935,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		171.00000	370,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		703.00000	327,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,338.00000	2,086,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,074.00000	4,098,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		147.00000	47,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,413.00000	10,536,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.58800	8.71100		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,320.00000	5,089,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,703.00000	1,332,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,615.00000	5,409,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,555.00000	1,208,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,034.00000	4,777,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,864.00000	1,466,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,627.00000	2,116,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,985.00000	3,615,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,605.00000	5,720,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		773.00000	1,029,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,797.00000	4,047,000	10.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		1,402.00000	1,793,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,102.00000	2,612,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,598.00000	2,968,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,919.00000	5,737,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,417.00000	1,095,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.66300	8.79000		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,853.00000	5,557,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,978.00000	2,525,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,115.00000	5,839,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,800.00000	2,367,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,597.00000	5,280,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,164.00000	2,691,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.74500	8.87600		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,607.00000	6,270,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,515.00000	4,008,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,849.00000	6,528,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,321.00000	3,830,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,369.00000	6,016,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,716.00000	4,192,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future			214.74779	214.53744			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,537.00000	2,748,000		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		2,487.00000	2,698,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,587.00000	2,798,000		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			235.13161	234.91492			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,415.00000	3,632,000		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		3,365.00000	3,582,000		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		3,465.00000	3,682,000		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			7.03600	7.11500		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		500.00000	689,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		91.00000	40,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		620.00000	824,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		61.00000	25,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		392.00000	563,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		135.00000	65,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.12500	7.21200		3.00	0.00	0	953.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		2,307.00000	2,525,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		113.00000	85,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,430.00000	2,651,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		99.00000	74,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,184.00000	2,399,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		127.00000	97,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.21900	7.31400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,625.00000	2,833,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		221.00000	181,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,735.00000	2,946,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		205.00000	168,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,518.00000	2,724,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		241.00000	199,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.34100	7.44600		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,550.00000	1,704,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		827.00000	730,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,626.00000	1,784,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		785.00000	692,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,476.00000	1,626,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		872.00000	771,000	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			173.96570	173.69109			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,691.00000	172,966,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		172,641.00000	172,916,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		172,741.00000	173,016,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			176.53349	176.25494			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,755.00000	176,033,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		175,705.00000	175,983,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		175,805.00000	176,083,000		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			8.03300	8.13800		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		201.00000	369,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		859.00000	527,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		279.00000	486,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		698.00000	405,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		141.00000	272,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,039.00000	670,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.14000	8.25000		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,922.00000	2,256,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		787.00000	617,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,072.00000	2,418,000	5.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		712.00000	554,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,777.00000	2,098,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		868.00000	685,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.25300	8.36900		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,808.00000	3,144,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,154.00000	979,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,952.00000	3,296,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,083.00000	916,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,668.00000	2,996,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,229.00000	1,046,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.37800	8.50200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,721.00000	3,034,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,685.00000	1,475,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,848.00000	3,168,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,605.00000	1,402,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,597.00000	2,902,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,769.00000	1,551,000	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			8.18700	8.29600		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		66.00000	148,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,674.00000	1,167,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		102.00000	214,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,436.00000	960,000	6.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		41.00000	98,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,923.00000	1,392,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.28500	8.40000		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,581.00000	3,006,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		779.00000	603,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,761.00000	3,199,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		705.00000	542,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,407.00000	2,818,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		860.00000	670,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.38600	8.50600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,493.00000	3,922,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,042.00000	864,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,667.00000	4,105,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		973.00000	803,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,323.00000	3,743,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,117.00000	930,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.49900	8.62500		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,924.00000	3,269,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,318.00000	2,047,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,061.00000	3,415,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,213.00000	1,951,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,790.00000	3,126,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,426.00000	2,146,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.79500	6.89000		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		337.00000	496,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		93.00000	41,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		420.00000	592,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		65.00000	26,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		265.00000	406,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		132.00000	61,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.88200	6.98800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,605.00000	1,793,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		89.00000	63,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,692.00000	1,883,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		77.00000	55,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,518.00000	1,703,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		100.00000	72,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.97800	7.09900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,778.00000	1,957,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		182.00000	144,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,853.00000	2,034,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		170.00000	134,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,706.00000	1,882,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		198.00000	157,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.12600	7.26700		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		939.00000	1,071,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		575.00000	486,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		987.00000	1,123,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		545.00000	460,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		892.00000	1,021,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		606.00000	514,000	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			8.27600	8.38900		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		241.00000	463,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,037.00000	613,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		334.00000	607,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		843.00000	469,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		169.00000	343,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,254.00000	781,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.36400	8.48300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,474.00000	2,916,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,007.00000	785,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,654.00000	3,112,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		915.00000	710,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,294.00000	2,721,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,099.00000	863,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.45600	8.58000		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,463.00000	3,923,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,230.00000	1,017,000	8.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		3,641.00000	4,113,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,147.00000	946,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,288.00000	3,737,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,317.00000	1,094,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.56000	8.69000		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	3,340,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,652.00000	2,341,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,109.00000	3,493,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,534.00000	2,233,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,827.00000	3,190,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,775.00000	2,453,000	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			8.32500	8.43900		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		203.00000	396,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,354.00000	855,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		284.00000	526,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,129.00000	679,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		141.00000	290,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,600.00000	1,057,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.40800	8.52600		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,401.00000	2,858,000	8.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Put		1,091.00000	847,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,589.00000	3,063,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		990.00000	763,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,220.00000	2,659,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,200.00000	939,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,919.00000	3,371,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		433.00000	585,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,783.00000	2,325,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		831.00000	1,073,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,289.00000	1,611,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,037.00000	1,659,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		2,984.00000	3,491,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		810.00000	617,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.49200	8.61500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,651.00000	4,128,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,465.00000	1,229,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,838.00000	4,326,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,373.00000	1,148,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,468.00000	3,933,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,562.00000	1,314,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.58500	8.71300		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,873.00000	4,316,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,276.00000	1,995,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,043.00000	4,496,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,172.00000	1,901,000	9.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		3,707.00000	4,140,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,386.00000	2,095,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.87200	8.96000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		31.00000	60,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,721.00000	3,067,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		51.00000	95,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,326.00000	2,686,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		18.00000	37,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,127.00000	3,463,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,001.00000	8,685,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93800	9.02800		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,371.00000	1,630,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,538.00000	3,107,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,518.00000	1,796,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,288.00000	2,875,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,234.00000	1,475,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,802.00000	3,352,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00300	9.09500		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		2,955.00000	3,298,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,675.00000	3,321,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,138.00000	3,494,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,478.00000	3,137,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,777.00000	3,107,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,881.00000	3,513,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.07200	9.16800		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,423.00000	3,769,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,687.00000	4,315,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,600.00000	3,957,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,484.00000	4,123,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,252.00000	3,587,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,899.00000	4,516,000	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			130.91435	130.39318			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,393.00000	24,914,000		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		24,343.00000	24,864,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,443.00000	24,964,000		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			108.32493	108.05395			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,554.00000	106,825,000		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		106,504.00000	106,775,000		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		106,604.00000	106,875,000		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			109.92393	109.64900			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,399.00000	108,674,000		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		108,349.00000	108,624,000		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		108,449.00000	108,724,000		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			106.69982	106.50765			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,008.00000	104,200,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,958.00000	104,150,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.45	Call		104,058.00000	104,250,000		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			108.27479	108.07984			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,580.00000	105,775,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,530.00000	105,725,000		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		105,630.00000	105,825,000		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			8.84300	8.96100			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,140.00000	7,201,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,687.00000	6,748,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,596.00000	7,657,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91500	9.03700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,278.00000	1,321,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,874.00000	917,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,685.00000	1,728,000		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			8.98900	9.11400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	86,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		880.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	474,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		492.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,271.00000	305,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06400	9.19300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		429.00000	1,411,000		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		802.00000	1,784,000		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		53.00000	1,036,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,111.78000	14,186.25000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			352.72300	350.68100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.49500	355.42300			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07610	1.08150		15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		188.00000	170,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		373.00000	409,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		79.00000	71,000	17.06	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		764.00000	810,000	17.06	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		431.00000	394,000	13.93	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		116.00000	133,000	13.93	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09230	1.09780		15.34	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		420.00000	395,000	15.34	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		442.00000	472,000	15.34	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		258.00000	243,000	16.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		780.00000	820,000	16.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		679.00000	642,000	14.34	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		201.00000	219,000	14.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							705,693,401.14	27,865	970,641.00

i-Bonds

1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA381L On	09/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA382L On	21/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA383L On	22/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			12,500,000,000.00	125,000	125,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	15,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			8,400,000,000.00	84,000	84,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			4,200,000,000.00	42,000	42,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	700,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	7,000,000.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	9,068,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	6,089,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000		3,425,000,000,000.00	34,250,000	34,250,000	34,250,000.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000		3,425,000,000,000.00	34,250,000	34,250,000	34,250,000.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	12,023,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	39,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP49L	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	5,000,000.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,250,000,000,000.00		12,500,000	12,500,000.00
BID01	On	06/08/2014			100.00000	100.00000		11,200,000,000.00		112,000	2,112,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	900,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	4,040,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	8,088,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			211,200,000,000.00	2,112,000	22,112,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			25,200,000,000.00	252,000	75,252,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	253,044,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	30,400,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			100,000,000.00	1,000	491,701,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			37,730,750,000.00	4,079,000	262,164,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,000,000.00	2,000	352,002,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			2,943,750,000.00	375,000	44,366,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,600,000,000.00	480,000	132,480,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			5,500,000,000.00	55,000	2,055,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			2,870,000,000,000.00	28,700,000	28,700,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			116,800,000,000.00	1,168,000	292,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		120,000,000,000.00		1,200,000	660,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000		9,000,000,000,000.00		90,000,000	90,000,000.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	136,022,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			16,300,000,000.00	163,000	1,163,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00	25,000,000	25,000,000	25,000,000.00
GRT03	On	15/10/2015	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		15,400,000,000.00		154,000	6,154,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,700,000,000.00		37,000	13,037,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			6,300,000,000.00	63,000	63,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	1,000,000.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,900,000,000.00		59,000	59,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		9,000,000,000.00		90,000	38,590,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			180,000,000.00	1,800,000	900,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			5,500,000,000.00	55,000	16,055,000.00
MTN02	On	13/07/2014			100.00000	100.00000			13,800,000,000.00	138,000	1,138,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			8,200,000,000.00	82,000	5,082,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	400,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			8,100,000,000.00	81,000	164,081,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			3,900,000,000.00	39,000	6,039,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		13,400,000,000.00		134,000	8,384,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	710,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		2,400,000,000,000.00	24,000,000,000.00	24,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		8,700,000,000.00	87,000,000.00	87,000	9,087,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	15,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			22,100,000,000.00	221,000	2,221,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.46000	5.55000			0.00	0	234,531,667.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.41000	7.49500		153,679,806,150,000.00		20,739,515,000	13,422,533,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.50000	8.61500		49,665,619,000,000.00		5,843,014,000	8,611,562,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.13000	1.20000		3,044,220,000,000.00		2,694,000,000	3,588,171,156.00
R197	On	07/12/2023	Spot Bond			2.57000	2.58000		935,025,110,000.00		363,823,000	221,343,000.00
R201	On	21/12/2014	Spot Bond			7.02000	7.09500		3,183,654,240,000.00		453,512,000	3,885,953,000.00
R202	On	07/12/2033	Spot Bond			2.59000	2.60000			0.00	0	1,916,510,000.00
R203	On	15/09/2017	Spot Bond			8.01500	8.11500		28,022,948,695,000.00		3,496,313,000	5,399,810,367.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.17000	8.27500			18,196,158,640,000.00	2,227,192,000	7,064,370,000.00
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			6.78000	6.87000			15,350,177,640,000.00	2,264,038,000	3,230,260,000.00
R207	On	15/01/2020	Spot Bond			8.26000	8.37000			82,093,131,261,960.00	9,938,635,746	8,047,899,800.00
R208	On	31/03/2021	Spot Bond			8.31000	8.42000			25,457,103,300,000.00	3,063,430,000	8,333,836,000.00
R209	On	31/03/2036	Spot Bond			8.86000	8.94500			26,560,899,612,000.00	2,997,844,200	8,068,332,000.00
R210	On	31/03/2028	Spot Bond			2.62000	2.65000			170,300,000,000.00	65,000,000	1,058,110,000.00
R211	On	31/01/2017	Spot Bond			1.93000	1.98000			916,750,000,000.00	475,000,000	1,116,010,000.00
R212	On	31/01/2022	Spot Bond			2.57000	2.59000			71,960,000,000.00	28,000,000	313,200,000.00
R213	On	28/02/2031	Spot Bond			8.83000	8.94500			6,221,635,660,000.00	704,602,000	1,113,102,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,553,000,000,000.00	1,162,000,000	1,887,316,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	41,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	2,055,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	21/07/2012	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			5,200,000,000.00	52,000	52,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			16,500,000,000.00	165,000	105,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	80,896,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 21/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 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
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000		11,100,000,000,000.00		111,000,000	58,000,000.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	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
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		5,300,000,000.00		53,000	2,053,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		12,500,000,000.00		125,000	995,445,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		14,608,100,000,000.00		146,081,000	316,081,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		16,600,000,000,000.00		166,000,000	143,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		13,624,400,000,000.00		136,244,000	75,244,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	2,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		6,000,100,000,000.00		60,001,000	158,701,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							522,390,983,808,960.00	57,533,097,946	84,920,475,770.00
Grand Total:							522,391,689,502,361.00	57,533,125,811	84,921,446,411.00