

Daily MTM Report

Daily summary for: 25/07/2011

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			6.83300	6.84260		15.08	56,884,725.00	8,325	304,842.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		9.00000	8,000	22.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,216.00000	1,225,000	22.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		8.00000	7,000	22.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,265.00000	1,274,000	22.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		10.00000	9,000	22.30	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,167.00000	1,176,000	22.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		972.00000	981,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		15.00000	14,000	21.04	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		38.00000	36,000	18.53	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		595.00000	603,000	18.53	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		184.00000	178,000	15.14	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		141.00000	145,000	15.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		139.00000	134,000	15.39	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		196.00000	201,000	15.39	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		640.00000	648,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		33.00000	31,000	18.84	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		780.00000	789,000	19.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		23.00000	22,000	19.79	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		244.00000	237,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		101.00000	104,000	15.26	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		69.00000	71,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		312.00000	304,000	15.39	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		339.00000	345,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		82.00000	78,000	16.65	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,957.00000	2,967,000	29.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		506.00000	513,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		49.00000	46,000	17.90	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		420.00000	427,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		63.00000	60,000	17.28	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		56.00000	58,000	15.45	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		349.00000	341,000	15.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		213.00000	206,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		120.00000	123,000	15.20	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		165.00000	170,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		158.00000	153,000	15.08	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		687.00000	695,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		30.00000	28,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		122.00000	117,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		229.00000	234,000	15.71	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		21.00000	19,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		828.00000	836,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		72.00000	68,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		379.00000	385,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		107.00000	102,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		264.00000	269,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		471.00000	463,000	15.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		28.00000	30,000	15.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		17.00000	15,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		924.00000	932,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,093.00000	1,084,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	1,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		55.00000	52,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		462.00000	469,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		26.00000	24,000	19.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		733.00000	741,000	19.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,043.00000	1,034,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	1,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	7,000	23.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,315.00000	1,324,000	23.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		994.00000	984,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		19.00000	17,000	20.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		876.00000	884,000	20.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		560.00000	551,000	15.76	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		17.00000	18,000	15.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,143.00000	1,133,000	17.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	17.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		94.00000	89,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		301.00000	306,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		277.00000	269,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		84.00000	86,000	15.33	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		43.00000	40,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		550.00000	557,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		12.00000	11,000	21.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,069.00000	1,078,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.92440	6.93380		15.46	28,632,394.00	4,135	50,292.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		149.00000	147,000	17.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		565.00000	573,000	17.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		139.00000	137,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		605.00000	613,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		160.00000	158,000	17.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		526.00000	534,000	17.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		187.00000	190,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		371.00000	364,000	15.46	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,131.00000	1,140,000	20.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		65.00000	64,000	20.37	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		313.00000	320,000	15.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		247.00000	244,000	15.91	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		488.00000	496,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		172.00000	170,000	17.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		817.00000	809,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		33.00000	35,000	15.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		687.00000	696,000	18.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		121.00000	120,000	18.14	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		571.00000	564,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		87.00000	90,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		609.00000	602,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		75.00000	78,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		731.00000	723,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		47.00000	49,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		61.00000	60,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,177.00000	1,186,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		999.00000	991,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		15.00000	17,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		130.00000	128,000	17.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		646.00000	654,000	17.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		400.00000	394,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		166.00000	170,000	15.45	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		342.00000	335,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		208.00000	211,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		73.00000	72,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,039.00000	1,048,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		93.00000	92,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		859.00000	868,000	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		315.00000	308,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		231.00000	234,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		689.00000	682,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		55.00000	58,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		649.00000	642,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		65.00000	68,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		952.00000	944,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		18.00000	20,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		82.00000	81,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		948.00000	957,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		106.00000	105,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		772.00000	781,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		465.00000	458,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		131.00000	134,000	15.45	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,095.00000	1,086,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		11.00000	12,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		77.00000	76,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		993.00000	1,002,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		451.00000	458,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		185.00000	182,000	16.80	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.01810	7.02770		15.52	4,210,860.00	600	16,294.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		349.00000	345,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		357.00000	363,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		329.00000	327,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		387.00000	395,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		373.00000	366,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		331.00000	334,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		366.00000	359,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		338.00000	341,000	15.52	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		307.00000	304,000	16.07	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		429.00000	436,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		275.00000	273,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		497.00000	505,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		470.00000	463,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		242.00000	245,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		290.00000	288,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		462.00000	470,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		498.00000	492,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		220.00000	224,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		200.00000	198,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		722.00000	730,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		135.00000	134,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,057.00000	1,066,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		234.00000	232,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		606.00000	614,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		99.00000	98,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,371.00000	1,380,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		528.00000	522,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		200.00000	204,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		95.00000	95,000	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,417.00000	1,427,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		442.00000	435,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		264.00000	267,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		129.00000	128,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,101.00000	1,110,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		324.00000	322,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		396.00000	404,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		560.00000	553,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		182.00000	185,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		222.00000	220,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		644.00000	652,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		108.00000	107,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,280.00000	1,289,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		148.00000	147,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		970.00000	979,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		343.00000	340,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		365.00000	372,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		592.00000	586,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		164.00000	168,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		156.00000	154,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		928.00000	936,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		123.00000	122,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,145.00000	1,154,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		141.00000	140,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,013.00000	1,022,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		113.00000	112,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,235.00000	1,244,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		247.00000	245,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		569.00000	577,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		260.00000	258,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		532.00000	540,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		415.00000	409,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		287.00000	291,000	15.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.11690	7.12630		15.75	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		380.00000	377,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		504.00000	510,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		363.00000	361,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		537.00000	544,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		397.00000	395,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		471.00000	478,000	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.22170	7.23100		16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		510.00000	506,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		479.00000	484,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		489.00000	486,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		508.00000	514,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		533.00000	528,000	15.99	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		452.00000	456,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		540.00000	546,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		471.00000	468,000	16.32	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.32540	7.33480		16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		440.00000	438,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		805.00000	813,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		426.00000	424,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		841.00000	849,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		454.00000	452,000	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		769.00000	777,000	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,030.00000	1,038,000	17.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		365.00000	363,000	17.93	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.30690	8.31590		17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,014.00000	1,009,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,198.00000	1,202,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		999.00000	993,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,233.00000	1,236,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,031.00000	1,025,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,165.00000	1,168,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		875.00000	878,000	17.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,191.00000	1,185,000	17.19	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.10420	9.11320		18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,393.00000	1,387,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,480.00000	1,483,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,377.00000	1,371,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,514.00000	1,517,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,409.00000	1,403,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,446.00000	1,449,000	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.83300	6.84260		15.08	0.00	0	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			8,193.00000	7,811,000	16.65	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			33,933.00000	34,511,000	16.65	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			7,183.00000	6,831,000	16.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			37,923.00000	38,531,000	16.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			9,352.00000	8,937,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			30,092.00000	30,637,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			42,042.00000	42,678,000	17.28	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			6,302.00000	5,978,000	17.28	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.92440	6.93380		15.46	0.00	0	10.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			24,706.00000	24,414,000	15.91	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			31,326.00000	31,974,000	15.91	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			22,956.00000	22,686,000	16.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			34,576.00000	35,246,000	16.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			26,594.00000	26,280,000	15.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			28,214.00000	28,840,000	15.69	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.11850	11.14480		12.60	12,619,497.50	1,135	31,103.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			114.00000	100,000	13.85	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			469.00000	482,000	13.85	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			103.00000	90,000	14.00	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			508.00000	522,000	14.00	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			126.00000	111,000	13.69	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			431.00000	443,000	13.69	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			84.00000	72,000	14.31	0.00	0	8,945.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		589.00000	604,000	14.31	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		33.00000	28,000	15.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		988.00000	1,010,000	15.72	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		166.00000	167,000	12.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		311.00000	285,000	12.77	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		687.00000	660,000	13.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		42.00000	42,000	13.64	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		342.00000	316,000	12.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		147.00000	148,000	12.86	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		261.00000	269,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		206.00000	187,000	12.91	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		409.00000	383,000	13.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		114.00000	115,000	13.03	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		208.00000	210,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		253.00000	228,000	12.60	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		227.00000	206,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		232.00000	238,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		50.00000	42,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		805.00000	824,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		68.00000	58,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		673.00000	690,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		61.00000	52,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		716.00000	734,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		187.00000	169,000	13.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		292.00000	301,000	13.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		483.00000	456,000	13.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		88.00000	88,000	13.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		75.00000	65,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		630.00000	647,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		55.00000	47,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		760.00000	779,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		561.00000	534,000	13.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		66.00000	66,000	13.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.25460	11.28040			776,567.40	69	9,340.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		268.00000	252,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		638.00000	647,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		254.00000	239,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		674.00000	684,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		283.00000	267,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		603.00000	612,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		149.00000	137,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,069.00000	1,082,000	15.66	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		389.00000	371,000	13.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		409.00000	416,000	13.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		205.00000	191,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		825.00000	836,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		241.00000	226,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		711.00000	721,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		884.00000	863,000	13.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		104.00000	108,000	13.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		737.00000	715,000	13.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		157.00000	160,000	13.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.39520	11.42090		14.29	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		517.00000	502,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		546.00000	557,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		498.00000	482,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		577.00000	587,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		538.00000	522,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		517.00000	527,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		479.00000	464,000	14.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		608.00000	619,000	14.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		365.00000	351,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		844.00000	856,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		748.00000	730,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		327.00000	335,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		394.00000	380,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		773.00000	785,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		269.00000	257,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,148.00000	1,162,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		561.00000	545,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		490.00000	500,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		809.00000	790,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		288.00000	295,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		426.00000	412,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		705.00000	717,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		691.00000	673,000	14.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		370.00000	378,000	14.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.54310	11.56800		14.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		538.00000	524,000	15.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		820.00000	831,000	15.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		521.00000	507,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		853.00000	864,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		555.00000	541,000	14.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		787.00000	798,000	14.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08730		19.94	0.00	0	12,434.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		754.00000	755,000	17.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		24.00000	25,000	17.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		160.00000	162,000	19.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		430.00000	432,000	19.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,731.00000	1,731,000	21.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.84	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,270.00000	1,141,270,000	29.84	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08860		21.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		974.00000	976,000	19.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		114.00000	116,000	19.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		413.00000	416,000	21.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		553.00000	556,000	21.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,868.00000	1,868,000	18.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	18.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.77850	9.80970		12.01	8,996,220.00	920	63,820.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		280.00000	257,000	12.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		120.00000	129,000	12.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		248.00000	226,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		138.00000	148,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		313.00000	290,000	12.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		103.00000	112,000	12.35	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		181.00000	198,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		191.00000	176,000	12.17	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		631.00000	659,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		41.00000	37,000	14.06	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		547.00000	520,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		37.00000	42,000	13.04	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		62.00000	55,000	13.59	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		502.00000	527,000	13.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		117.00000	106,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		307.00000	328,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		21.00000	19,000	14.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		861.00000	891,000	14.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		464.00000	438,000	12.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		54.00000	60,000	12.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		28.00000	24,000	14.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		768.00000	796,000	14.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		24.00000	21,000	14.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		814.00000	843,000	14.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		32.00000	28,000	14.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		722.00000	750,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.88310	9.91360		12.92	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		385.00000	364,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		271.00000	281,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		359.00000	339,000	12.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		295.00000	306,000	12.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		412.00000	391,000	12.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		248.00000	258,000	12.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		294.00000	277,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		380.00000	394,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		533.00000	509,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		169.00000	176,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		710.00000	684,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		96.00000	101,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		636.00000	610,000	12.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		122.00000	127,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.99350	10.02160		13.30	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		403.00000	386,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		481.00000	493,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		384.00000	368,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		512.00000	525,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		422.00000	405,000	13.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		450.00000	462,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,057.00000	1,031,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		85.00000	88,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		350.00000	335,000	13.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		578.00000	592,000	13.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		543.00000	524,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		321.00000	331,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,098.00000	1,072,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		76.00000	79,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		491.00000	472,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		369.00000	379,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		253.00000	241,000	14.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		831.00000	848,000	14.64	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.42700	389.00400			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			394.22200	394.80900			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.25500	356.81400			138,939,450.00	39	949.00
ALBI	On	03/11/2011	Index Future			361.57000	362.13900			141,012,300.00	39	39.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.35930	7.37340		10.90	0.00	0	25,154.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		729.00000	715,000	14.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	14.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		681.00000	666,000	14.04	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		8.00000	7,000	14.04	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		778.00000	764,000	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	14.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		82.00000	76,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		209.00000	217,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		98.00000	91,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		175.00000	182,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		403.00000	388,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		30.00000	29,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		242.00000	227,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		69.00000	68,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		69.00000	63,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		246.00000	254,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		280.00000	264,000	11.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		57.00000	55,000	11.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	14,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		593.00000	605,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		633.00000	618,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	9,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		13.00000	11,000	13.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		640.00000	652,000	13.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		585.00000	571,000	13.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	12,000	13.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		319.00000	304,000	12.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		46.00000	45,000	12.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	7,000	14.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		785.00000	798,000	14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		117.00000	109,000	11.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		144.00000	150,000	11.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		11.00000	9,000	14.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		688.00000	700,000	14.15	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.37560	7.38870		11.18	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		760.00000	747,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		21.00000	21,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		715.00000	702,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		26.00000	26,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		806.00000	793,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	17,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		158.00000	151,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		269.00000	275,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		254.00000	244,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		165.00000	168,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.39670	7.40990		11.33	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		357.00000	348,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		197.00000	201,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		329.00000	320,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		219.00000	223,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		388.00000	378,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		178.00000	181,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		276.00000	268,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		266.00000	271,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		558.00000	547,000	11.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		98.00000	100,000	11.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		156.00000	150,000	12.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		496.00000	503,000	12.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		255.00000	248,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		295.00000	301,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		522.00000	510,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		112.00000	113,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,222.00000	1,209,000	12.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.44910	8.44970		13.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,535.00000	1,535,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	386,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,497.00000	1,497,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		397.00000	398,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,573.00000	1,573,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		373.00000	374,000	12.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21540	7.19050		10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		102.00000	110,000	11.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		162.00000	145,000	11.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		85.00000	91,000	11.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		195.00000	176,000	11.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		123.00000	131,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		133.00000	116,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		11.00000	12,000	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		621.00000	597,000	13.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		14.00000	14,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		574.00000	549,000	13.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		9.00000	10,000	13.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		669.00000	645,000	13.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		32.00000	33,000	12.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		392.00000	368,000	12.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		598.00000	621,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		8.00000	6,000	13.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		328.00000	346,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		38.00000	31,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		6.00000	6,000	13.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		766.00000	741,000	13.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.29520	7.26980		11.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		229.00000	242,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		209.00000	197,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		208.00000	216,000	11.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		238.00000	221,000	11.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		256.00000	270,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		186.00000	175,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		105.00000	108,000	12.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		485.00000	463,000	12.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		530.00000	550,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		60.00000	55,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		115.00000	119,000	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		445.00000	424,000	12.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		491.00000	510,000	12.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		71.00000	65,000	12.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		171.00000	178,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		301.00000	283,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		452.00000	471,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		82.00000	76,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		155.00000	161,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		335.00000	316,000	12.33	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03860	0.03730			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10250	0.10560			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.47870	8.38330		15.48	271,318.40	32	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		751.00000	841,000	16.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		18.00000	12,000	16.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		705.00000	794,000	16.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		22.00000	15,000	16.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		797.00000	889,000	16.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		14.00000	10,000	16.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		198.00000	247,000	15.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		215.00000	168,000	15.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		43.00000	55,000	17.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		710.00000	626,000	17.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		49.00000	62,000	17.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		666.00000	583,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		616.00000	702,000	16.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		33.00000	23,000	16.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		55.00000	70,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		622.00000	541,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		79.00000	100,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		496.00000	421,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		70.00000	89,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		537.00000	460,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		38.00000	49,000	17.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		755.00000	670,000	17.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		27.00000	34,000	18.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		894.00000	805,000	18.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		573.00000	657,000	16.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		40.00000	28,000	16.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.59950	8.50140		15.64	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		436.00000	494,000	15.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		235.00000	195,000	15.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		410.00000	465,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		259.00000	216,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		464.00000	524,000	14.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		213.00000	175,000	14.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		338.00000	386,000	15.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		337.00000	287,000	15.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		523.00000	588,000	14.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		172.00000	139,000	14.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		694.00000	770,000	14.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		93.00000	71,000	14.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		318.00000	363,000	15.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		367.00000	314,000	15.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		207.00000	236,000	16.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		606.00000	537,000	16.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		114.00000	131,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,013.00000	932,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		153.00000	175,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		802.00000	726,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		361.00000	411,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		310.00000	262,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		622.00000	693,000	14.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		121.00000	94,000	14.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		811.00000	892,000	13.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		60.00000	43,000	13.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		234.00000	267,000	16.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		533.00000	468,000	16.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		894.00000	979,000	13.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		43.00000	30,000	13.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		265.00000	301,000	15.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		464.00000	402,000	15.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		195.00000	223,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		644.00000	574,000	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		299.00000	340,000	15.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		398.00000	341,000	15.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		108.00000	124,000	18.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,057.00000	975,000	18.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		144.00000	165,000	17.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		843.00000	766,000	17.54	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.52500	161.57600			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.71100	163.76300			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				357.17100	357.69700			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		96,970.00000	91,710,000		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		96,870.00000	91,610,000		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		97,070.00000	91,810,000		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				362.50100	363.03500			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		60,350.00000	55,010,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		60,250.00000	54,910,000		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		60,450.00000	55,110,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.08600	156.04300			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.41500	158.37200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			422.82300	416.53900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			409.50000	409.50000			118,755,000.00	29	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.61000	5.60000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.63000	5.61000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.69000	5.68000			0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future				5.75000	5.74000			0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future				5.82000	5.79000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.01000	5.97000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.31000	6.26000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.59000	6.53000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				6.85000	6.79000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.13000	7.08000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.41000	7.37000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			350.92700	351.66800			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.16300	356.91600			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			7.40500	7.38600		3.50	0.00	0	10,435.00
R157	On	04/08/2011	Bond Future	7.50	Call		604.00000	516,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		156.00000	143,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		750.00000	661,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		107.00000	93,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		473.00000	388,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		221.00000	211,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		819.00000	857,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		84.00000	48,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		71.00000	57,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		909.00000	821,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,625.00000	1,546,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		10.00000	5,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,150.00000	3,075,000	3.70	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	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.51500	7.49400		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,891.00000	2,815,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		139.00000	141,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,051.00000	2,975,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		120.00000	122,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,732.00000	2,658,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		160.00000	163,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.63400	7.61100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,407.00000	3,336,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		391.00000	399,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,545.00000	3,473,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		362.00000	370,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,271.00000	3,200,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		422.00000	430,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.77500	7.75000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,511.00000	2,451,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		922.00000	942,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,620.00000	2,558,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		874.00000	892,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,404.00000	2,345,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		973.00000	994,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.52100	8.47600		10.00	0.00	0	13,376.00
R186	On	04/08/2011	Bond Future	8.25	Call		192.00000	81,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,380.00000	2,698,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		287.00000	137,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		1,986.00000	2,265,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		124.00000	46,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		2,804.00000	3,155,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,625.00000	1,860,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		412.00000	219,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		209.00000	214,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,321.00000	1,897,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,425.00000	3,991,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		22.00000	16,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,889.00000	10,460,000	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			8.59600	8.55000		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,323.00000	4,977,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,210.00000	1,294,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,651.00000	5,298,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,094.00000	1,172,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,002.00000	4,665,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,335.00000	1,429,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,950.00000	2,081,000	10.93	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	8.75	Call		3,805.00000	3,505,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,437.00000	5,724,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,102.00000	958,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,807.00000	4,031,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,908.00000	1,702,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,764.00000	2,510,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,764.00000	2,940,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,986.00000	5,626,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		988.00000	1,058,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.67100	8.62400		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,770.00000	5,463,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,380.00000	2,504,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,058.00000	5,745,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,228.00000	2,347,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,487.00000	5,187,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,539.00000	2,671,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.75300	8.70400		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,474.00000	6,184,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,842.00000	3,994,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,736.00000	6,441,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,668.00000	3,815,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,215.00000	5,931,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,022.00000	4,179,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.85381	214.86405			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,864.00000	2,854,000		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		2,814.00000	2,804,000		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		2,914.00000	2,904,000		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			235.12631	235.12808			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,628.00000	3,626,000		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		3,578.00000	3,576,000		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		3,678.00000	3,676,000		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			7.01200	6.99300		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		799.00000	736,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		19.00000	14,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Call		941.00000	880,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		11.00000	7,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		663.00000	598,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		35.00000	27,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.10000	7.07900		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,641.00000	2,582,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		71.00000	71,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,768.00000	2,709,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		61.00000	61,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,513.00000	2,454,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		80.00000	81,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.19100	7.16800		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,946.00000	2,890,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		161.00000	165,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,060.00000	3,004,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		148.00000	153,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,835.00000	2,779,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		176.00000	181,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.31000	7.28400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,789.00000	1,743,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		679.00000	695,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,871.00000	1,823,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		642.00000	657,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,709.00000	1,663,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		717.00000	733,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	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			174.51934	174.52046			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,520.00000	173,519,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,470.00000	173,469,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,570.00000	173,569,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.09476	177.09643			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,596.00000	176,595,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		176,546.00000	176,545,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		176,646.00000	176,645,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.99000	7.96600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		500.00000	387,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		337.00000	339,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		646.00000	525,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		244.00000	238,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		375.00000	274,000	5.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	7.95	Put		452.00000	466,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.09400	8.06800		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,485.00000	2,381,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		514.00000	530,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,655.00000	2,550,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		459.00000	474,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,319.00000	2,218,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		574.00000	593,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.20400	8.17700		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,371.00000	3,274,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		870.00000	892,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,528.00000	3,430,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		812.00000	834,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,217.00000	3,121,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		931.00000	955,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.32700	8.29800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,242.00000	3,152,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,344.00000	1,377,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,381.00000	3,290,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,276.00000	1,308,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,105.00000	3,017,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,415.00000	1,450,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			8.16900	8.14500		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		174.00000	103,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		966.00000	1,025,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		253.00000	165,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		771.00000	813,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		114.00000	61,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,180.00000	1,258,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.26600	8.24100		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,169.00000	3,052,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		535.00000	549,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,367.00000	3,248,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		479.00000	491,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,975.00000	2,860,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		595.00000	612,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.36600	8.33900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,091.00000	3,976,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		794.00000	816,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,278.00000	4,161,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		737.00000	758,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,908.00000	3,794,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		855.00000	879,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.47800	8.45000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,404.00000	3,308,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,941.00000	1,982,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,553.00000	3,456,000	7.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		1,848.00000	1,889,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,257.00000	3,163,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,036.00000	2,079,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.75700	6.74200		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		592.00000	553,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		18.00000	13,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		695.00000	658,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		11.00000	7,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		494.00000	454,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		31.00000	25,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.83900	6.82300		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,899.00000	1,866,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		50.00000	50,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,990.00000	1,958,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		43.00000	43,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,807.00000	1,775,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		57.00000	57,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.92900	6.91100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,058.00000	2,027,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		125.00000	126,000	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Call		2,136.00000	2,105,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		116.00000	117,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,982.00000	1,951,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		137.00000	138,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.06900	7.04800		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,147.00000	1,122,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		439.00000	447,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,201.00000	1,175,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		415.00000	422,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,095.00000	1,070,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		465.00000	473,000	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			8.27800	8.23800		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		534.00000	361,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		465.00000	522,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		698.00000	503,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		341.00000	377,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		396.00000	247,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		615.00000	697,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.36600	8.32500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,059.00000	2,874,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		709.00000	754,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,260.00000	3,071,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		639.00000	680,000	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Call		2,859.00000	2,678,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		782.00000	831,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.45800	8.41500		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,075.00000	3,892,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		946.00000	997,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,269.00000	4,082,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		878.00000	926,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,885.00000	3,705,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,018.00000	1,073,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.56200	8.51800		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,458.00000	3,309,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,236.00000	2,321,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,615.00000	3,462,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,133.00000	2,213,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,305.00000	3,160,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,345.00000	2,433,000	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			8.30200	8.27300		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		489.00000	345,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		630.00000	664,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		645.00000	483,000	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
R208	On	04/08/2011	Bond Future	8.30	Put		480.00000	495,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		360.00000	237,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		809.00000	863,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.38400	8.35400		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,073.00000	2,924,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		740.00000	770,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,286.00000	3,134,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		663.00000	691,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,865.00000	2,720,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		822.00000	856,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,121.00000	3,234,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		658.00000	591,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,117.00000	2,200,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,188.00000	1,092,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,764.00000	1,645,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,489.00000	1,549,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,728.00000	3,570,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		531.00000	553,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.46800	8.43600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,348.00000	4,199,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,122.00000	1,160,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,552.00000	4,400,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,047.00000	1,082,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,148.00000	4,001,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,202.00000	1,242,000	9.08	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			8.56000	8.52700		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,519.00000	4,382,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,867.00000	1,919,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,703.00000	4,564,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,777.00000	1,826,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,339.00000	4,204,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,963.00000	2,016,000	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			8.88500	8.84000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		60.00000	19,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,816.00000	3,127,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		96.00000	35,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,436.00000	2,728,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		35.00000	9,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,210.00000	3,536,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,936.00000	8,583,000	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			8.95100	8.90500		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,717.00000	1,537,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,938.00000	3,114,000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		1,889.00000	1,698,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,712.00000	2,878,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,556.00000	1,386,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,178.00000	3,364,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01600	8.96900		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,418.00000	3,204,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,181.00000	3,326,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,619.00000	3,398,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,001.00000	3,140,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,223.00000	3,015,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,369.00000	3,521,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.08600	9.03800		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,886.00000	3,681,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,175.00000	4,332,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,078.00000	3,867,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,987.00000	4,139,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,700.00000	3,500,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,372.00000	4,534,000	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

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			131.26188	131.26276			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,263.00000	25,262,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,213.00000	25,212,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,313.00000	25,312,000		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			108.48417	108.48689			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,987.00000	106,984,000		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		106,937.00000	106,934,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		107,037.00000	107,034,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			110.08522	110.08816			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,838.00000	108,835,000		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		108,788.00000	108,785,000		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		108,888.00000	108,885,000		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

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			106.69770	106.69847			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,198.00000	104,198,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,148.00000	104,148,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,248.00000	104,248,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.27241	108.27327			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,773.00000	105,772,000		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		105,723.00000	105,722,000		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		105,823.00000	105,822,000		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			8.84500	8.80100			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,863.00000	7,217,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,410.00000	6,764,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,319.00000	7,673,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91800	8.87200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		980.00000	1,345,000		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		576.00000	941,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,387.00000	1,752,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99200	8.94500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		430.00000	62,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		818.00000	450,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		39.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	328,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06700	9.01800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,766.00000	1,388,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,139.00000	1,761,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,390.00000	1,012,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			13,953.05000	13,981.78000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.03300	353.56000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.81100	358.34400			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05940	1.06090		14.16	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		118.00000	110,000	15.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		509.00000	516,000	15.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		45.00000	41,000	17.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		936.00000	947,000	17.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		295.00000	283,000	14.16	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		186.00000	189,000	14.16	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07500	1.07690		14.58	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		326.00000	317,000	15.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		557.00000	567,000	15.65	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		197.00000	191,000	16.87	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		928.00000	941,000	16.87	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		542.00000	530,000	14.58	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		273.00000	280,000	14.58	0.00	0	0.00

Total for Derivatives : **511,098,332.30** **15,323** **998,952.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	1,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,810,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			920,000,000,000.00	9,200,000	4,600,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
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			1,000,000,000.00	10,000	17,252,500.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,014,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	67,118,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,007,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			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
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
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	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	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
BD311E On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	2,006,000.00
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			1,320,000,000,000.00	13,200,000	2,200,000.00
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG2A	On	21/09/2011			8.42000	8.42000				0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				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	0.00
BMWF0	On	15/06/2013			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000				0.00	0	4,003,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	8,002,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000				0.00	0	36,000,000.00
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,898,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	75,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	124,005,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		12,600,000,000,000.00	126,000,000	191,001,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	112,007,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	352,002,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	44,046,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	132,036,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	2,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000		570,000,000,000.00	5,700,000	5,700,000	34,400,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	50,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00

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	70,000,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		2,140,000,000,000.00	21,400,000	10,700,000.00	
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
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000				0.00	0	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	1,010,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	35.00
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
GRA28	On	01/09/2011			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
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
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	25,900,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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			0.00	0	7,334,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	16,003,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	1,000,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	38,507,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	6,650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722		1,171,166,640,000.00		12,000,000	10,000,000.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			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
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		20,300,000,000,000.00		203,000,000	123,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	70,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		50,000,000,000.00		500,000	1,262,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,400,000,000,000.00		14,000,000	3,507,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		900,000,000,000.00		9,000,000	4,500,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,003,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		2,200,000,000,000.00		22,000,000	16,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,010,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		140,000,000,000.00		1,400,000	700,000.00
NCLN5	On	26/03/2013			100.00000	100.00000		3,740,000,000,000.00		37,400,000	18,700,000.00
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
NCLN6	On	30/01/2012			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
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	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		6,585,000,000.00		1,000,000	500,000.00
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				0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	9,004,000.00
NRA02	On	31/05/2023			100.00000	100.00000				0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000				0.00	0	15,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500				0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000				0.00	0	0.00

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			0.00	0	2,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

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			5.44000	5.42000			6,462,720,000.00	1,188,000	211,748,334.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.39000	7.37000			128,461,626,300,000.00	17,383,170,000	14,336,551,920.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51000	8.46500			55,681,593,780,000.00	6,543,078,000	8,350,291,957.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.09000	1.09000			250,700,000,000.00	230,000,000	2,756,225,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			1,707,714,885,000.00	664,480,500	230,447,444.00
R201	On	21/12/2014	Spot Bond			7.00000	6.98000			14,608,468,000,000.00	2,086,924,000	3,766,353,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000			445,466,581,000.00	173,333,300	1,995,666,650.00
R203	On	15/09/2017	Spot Bond			7.97500	7.95000			41,385,799,950,000.00	5,189,442,000	5,283,579,367.00

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			8.15500	8.13000			15,233,540,000,000.00	1,868,000,000	6,680,765,000.00
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			6.74500	6.73000			41,831,410,800,000.00	6,201,840,000	2,717,008,000.00
R207	On	15/01/2020	Spot Bond			8.26500	8.22500			29,537,151,195,000.00	3,573,763,000	9,187,359,700.00
R208	On	31/03/2021	Spot Bond			8.29000	8.26000			39,207,198,530,000.00	4,729,457,000	7,787,594,000.00
R209	On	31/03/2036	Spot Bond			8.87500	8.83000			41,184,295,500,000.00	4,640,484,000	8,340,020,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			491,322,000,000.00	188,970,000	1,016,695,000.00
R211	On	31/01/2017	Spot Bond			1.90000	1.90000			300,200,000,000.00	158,000,000	1,917,611,010.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			324,531,890,000.00	126,277,000	483,590,000.00
R213	On	28/02/2031	Spot Bond			8.83500	8.79000			6,120,888,000,000.00	692,800,000	948,521,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,864,000,000,000.00	1,056,000,000	1,673,250,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	25,000,000.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		19,700,000,000,000.00	197,000,000	197,000,000	420,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	121,864,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000	18,000,000	9,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000		82,240,000,000,000.00	822,400,000	822,400,000	650,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,000,000,000,000.00	120,000,000	120,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,007,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	995,014,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	244,007,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	8,019,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000				0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000				0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000				0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000				0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000				0.00	0	39,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000				0.00	0	2,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000				0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	879,813,607.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	488,590,334.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	716,258,990.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							597,741,121,771,000.00	57,249,416,800	87,122,319,708.00
Grand Total:							597,741,632,869,332.00	57,249,432,123	87,123,318,660.00