

Daily MTM Report

Daily summary for: 19/09/2011

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			7.69180	7.42960		23.69	280,366,110.00	36,450	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		620.00000	358,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		670.00000	408,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		570.00000	308,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		372.00000	108,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		2.00000	0,000	23.69	0.00	2,800	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		61.00000	292,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		31.00000	0,000	23.69	0.00	2,800	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		630.00000	892,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		530.00000	792,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		59.00000	0,000	23.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		39.00000	242,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		180.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		10.00000	92,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		730.00000	992,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		830.00000	1,092,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		330.00000	592,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,370.00000	2,108,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		8.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		138.00000	392,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		1.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		231.00000	492,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		880.00000	1,142,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		680.00000	942,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		580.00000	842,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		94.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		24.00000	192,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		480.00000	742,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	23.69	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		6.00000	42,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		226.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		280.00000	542,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		430.00000	692,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		1,030.00000	1,292,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		3.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		323.00000	58,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,680.00000	1,942,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		184.00000	442,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		4.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		15.00000	142,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		135.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,630.00000	1,892,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		720.00000	458,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,580.00000	1,842,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		4.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		274.00000	8,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		1,130.00000	1,392,000	23.69	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		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,730.00000	1,992,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		380.00000	642,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		780.00000	1,042,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		96.00000	342,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		16.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		1.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		471.00000	208,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		820.00000	558,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,480.00000	1,742,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,180.00000	1,442,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		770.00000	508,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		421.00000	158,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		870.00000	608,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,430.00000	1,692,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.69	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	6.10	Call		1,330.00000	1,592,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		520.00000	258,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,380.00000	1,642,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		920.00000	658,000	23.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.79290	7.52290		20.76	486,838,048.80	62,472	135,653.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		370.00000	556,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		197.00000	113,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		346.00000	522,000	18.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		223.00000	129,000	18.73	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		396.00000	591,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		173.00000	98,000	18.45	0.00	0	3,780.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		24.00000	16,000	18.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		797.00000	1,059,000	18.12	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		636.00000	456,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		159.00000	249,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		67.00000	35,000	17.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		590.00000	828,000	17.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		150.00000	84,000	18.31	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		423.00000	627,000	18.31	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,376.00000	1,645,000	19.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		3.00000	2,000	19.77	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		280.00000	169,000	19.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		303.00000	462,000	19.24	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,082.00000	1,348,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		9.00000	5,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,130.00000	1,397,000	18.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		7.00000	4,000	18.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,277.00000	1,545,000	19.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		4.00000	2,000	19.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		150.00000	234,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		677.00000	491,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,574.00000	1,844,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		324.00000	491,000	18.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		251.00000	148,000	18.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		843.00000	1,106,000	18.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		20.00000	13,000	18.22	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		753.00000	1,011,000	18.02	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		30.00000	18,000	18.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		180.00000	282,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		557.00000	389,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		232.00000	361,000	20.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		409.00000	268,000	20.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		710.00000	965,000	17.92	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		37.00000	22,000	17.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,228.00000	1,496,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		5.00000	3,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,179.00000	1,446,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		6.00000	3,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,525.00000	1,794,000	20.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		204.00000	319,000	20.76	178,640.00	560	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		481.00000	326,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		265.00000	409,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		342.00000	216,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		938.00000	1,202,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	9,000	18.42	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,674.00000	1,944,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		191.00000	300,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		518.00000	357,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		129.00000	72,000	18.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		452.00000	665,000	18.17	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		985.00000	1,251,000	18.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		12.00000	8,000	18.52	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		106.00000	164,000	23.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		933.00000	721,000	23.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		125.00000	196,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		802.00000	603,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,425.00000	1,695,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	2,000	20.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		483.00000	704,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		110.00000	61,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		669.00000	919,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		46.00000	26,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		517.00000	744,000	17.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		94.00000	51,000	17.90	51,000.00	1,000	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		890.00000	1,154,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		17.00000	11,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,327.00000	1,595,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	2,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		112.00000	174,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		889.00000	681,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,033.00000	1,299,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		10.00000	6,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		629.00000	873,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		56.00000	30,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		248.00000	384,000	20.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		375.00000	241,000	20.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		100.00000	155,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		977.00000	762,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		118.00000	184,000	23.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		845.00000	641,000	23.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		218.00000	339,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		445.00000	296,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		553.00000	785,000	17.76	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	19/12/2011	Foreign Exchange Future	7.05	Put		80.00000	42,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		141.00000	220,000	22.31	123,200.00	560	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		718.00000	527,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,475.00000	1,744,000	20.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	1,000	20.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		169.00000	265,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		596.00000	422,000	21.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		283.00000	435,000	19.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		310.00000	192,000	19.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		133.00000	208,000	22.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		760.00000	565,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.88270	7.60970		20.39	49,219,578.80	6,244	47,710.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		713.00000	942,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		139.00000	95,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		679.00000	901,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		155.00000	104,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		748.00000	984,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		124.00000	87,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		738.00000	972,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		128.00000	89,000	18.03	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		638.00000	853,000	17.95	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		178.00000	120,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		579.00000	783,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		219.00000	150,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		890.00000	1,143,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		80.00000	60,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		607.00000	817,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		197.00000	134,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		932.00000	1,187,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		72.00000	54,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		440.00000	598,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		380.00000	265,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		307.00000	426,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		647.00000	493,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		504.00000	684,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		294.00000	201,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		230.00000	319,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		920.00000	736,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		974.00000	1,232,000	18.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		64.00000	49,000	18.55	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		221.00000	306,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		961.00000	773,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		848.00000	1,099,000	18.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		88.00000	66,000	18.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		294.00000	408,000	20.79	2,652,000.00	6,500	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		684.00000	525,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		670.00000	890,000	17.85	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		160.00000	107,000	17.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,018.00000	1,277,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		58.00000	44,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		482.00000	654,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		322.00000	221,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		249.00000	346,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		839.00000	663,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		335.00000	463,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		575.00000	430,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		703.00000	931,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		143.00000	98,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,062.00000	1,322,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		52.00000	39,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		351.00000	483,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		541.00000	400,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		282.00000	392,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		722.00000	559,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		321.00000	444,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		611.00000	461,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		259.00000	360,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		799.00000	627,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		528.00000	716,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		268.00000	183,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		553.00000	749,000	18.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		243.00000	166,000	18.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		810.00000	1,056,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		100.00000	73,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		384.00000	526,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		474.00000	343,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		270.00000	376,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		760.00000	593,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		460.00000	624,000	18.67	4,056,000.00	6,500	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		350.00000	241,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,242.00000	1,508,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		32.00000	25,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,477.00000	1,748,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		17.00000	15,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		420.00000	573,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		410.00000	290,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		239.00000	332,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		879.00000	699,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,429.00000	1,699,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	16,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		774.00000	1,014,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		114.00000	81,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		367.00000	504,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		507.00000	371,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		212.00000	295,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,002.00000	812,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,196.00000	1,461,000	18.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		36.00000	28,000	18.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		402.00000	549,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		442.00000	316,000	19.32	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	6.55	Call		1,106.00000	1,368,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		46.00000	35,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,151.00000	1,414,000	18.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		41.00000	31,000	18.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,289.00000	1,555,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		29.00000	22,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,525.00000	1,796,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	13,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		204.00000	283,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,044.00000	850,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		196.00000	273,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,086.00000	890,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.96960	7.69180		20.19	35,695,838.40	4,479	19,825.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		709.00000	917,000	18.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		267.00000	197,000	18.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		681.00000	885,000	18.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		289.00000	215,000	18.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		738.00000	950,000	17.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		246.00000	180,000	17.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05890	7.77630		20.28	1,289,424.00	160	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		860.00000	1,080,000	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		284.00000	221,000	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		832.00000	1,044,000	18.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		306.00000	235,000	18.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		889.00000	1,116,000	18.02	0.00	0	16,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		263.00000	207,000	18.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		329.00000	254,000	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		805.00000	1,013,000	18.11	0.00	0	42,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		0.00000	1,417,000	23.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		0.00000	376,000	23.19	270,720.00	720	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		0.00000	710,000	19.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		0.00000	551,000	19.77	198,360.00	360	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.13440	7.85290		20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		740.00000	918,000	19.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		587.00000	484,000	19.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		722.00000	894,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		619.00000	510,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		760.00000	942,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		557.00000	458,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		781.00000	658,000	20.22	355,320.00	540	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		634.00000	792,000	20.22	475,200.00	600	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		0.00000	1,441,000	22.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		0.00000	475,000	22.95	513,000.00	1,080	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.21460	7.93460		20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		0.00000	931,000	20.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		0.00000	666,000	20.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		0.00000	912,000	20.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		0.00000	697,000	20.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		0.00000	952,000	20.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		0.00000	637,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		0.00000	1,463,000	22.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		0.00000	578,000	22.73	208,080.00	360	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		0.00000	874,000	20.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		0.00000	759,000	20.55	136,620.00	180	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89180	8.62320		22.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,343.00000	1,553,000	21.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,220.00000	1,161,000	21.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,325.00000	1,533,000	21.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,252.00000	1,191,000	21.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,362.00000	1,574,000	21.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,189.00000	1,132,000	21.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		907.00000	842,000	20.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,530.00000	1,734,000	20.55	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.02250	9.75390		23.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,987.00000	2,224,000	22.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,433.00000	1,402,000	22.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,968.00000	2,204,000	22.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,464.00000	1,432,000	22.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,007.00000	2,245,000	22.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,403.00000	1,373,000	22.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.69180	7.42960		23.69	215,370.40	28	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		32,992.00000	59,180,000	23.69	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		32.00000	0,000	23.69	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		28,037.00000	54,180,000	23.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		77.00000	0,000	23.69	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		37,973.00000	64,180,000	23.69	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		13.00000	0,000	23.69	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		178.00000	0,000	23.69	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		23,138.00000	49,180,000	23.69	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.79290	7.52290		20.76	903,976.40	116	497.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		59,018.00000	82,789,000	17.62	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		6,728.00000	3,499,000	17.62	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		55,292.00000	78,537,000	17.76	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		8,002.00000	4,247,000	17.76	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		62,889.00000	87,291,000	17.72	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		5,599.00000	3,001,000	17.72	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.88270	7.60970		20.39	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		5,970.00000	59,785,000	18.89	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	26,515,000	18.89	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		970.00000	57,278,000	19.10	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	29,008,000	19.10	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		10,970.00000	62,407,000	18.67	0.00	0	0.00	
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	24,137,000	18.67	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future			12.04310	11.73040		17.46	2,854,214.70	237	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		239.00000	543,000	17.46	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		9.00000	0,000	17.46	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		194.00000	493,000	17.46	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		14.00000	0,000	17.46	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		286.00000	593,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		6.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		113.00000	393,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		33.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		4.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		374.00000	57,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		730.00000	1,043,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,230.00000	1,543,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		780.00000	1,093,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		1.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		531.00000	843,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		880.00000	1,193,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		631.00000	943,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		581.00000	893,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		17.00000	143,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		187.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		51.00000	293,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		71.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		35.00000	243,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		105.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		481.00000	793,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		1.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		980.00000	1,293,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		79.00000	343,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		49.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		24.00000	193,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		144.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,080.00000	1,393,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	0,000	17.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.18060	11.86680		16.59	63,692,357.40	5,229	23,803.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		505.00000	689,000	15.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		288.00000	158,000	15.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		480.00000	657,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		313.00000	176,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		531.00000	723,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		264.00000	142,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		291.00000	393,000	16.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		624.00000	412,000	16.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		713.00000	952,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		146.00000	71,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		391.00000	538,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		424.00000	257,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		456.00000	626,000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		339.00000	195,000	15.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,389.00000	1,697,000	17.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		22.00000	16,000	17.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,198.00000	1,501,000	16.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		31.00000	20,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.31100	11.99340		17.35	61,555.00	5	5,433.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		857.00000	1,071,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		314.00000	210,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		829.00000	1,036,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		336.00000	225,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		885.00000	1,107,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		292.00000	196,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		802.00000	1,002,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		359.00000	241,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		636.00000	793,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		543.00000	382,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,158.00000	1,417,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		165.00000	106,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		679.00000	847,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		486.00000	336,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		489.00000	607,000	17.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		796.00000	596,000	17.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		917.00000	1,143,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		274.00000	182,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,233.00000	1,505,000	15.99	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	10.90	Put		140.00000	94,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		726.00000	904,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		433.00000	293,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,085.00000	1,334,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		192.00000	123,000	15.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.43690	12.11300		17.42	0.00	0	1,855.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		841.00000	1,017,000	16.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		578.00000	430,000	16.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		819.00000	990,000	16.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		606.00000	453,000	16.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		863.00000	1,046,000	16.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		550.00000	409,000	16.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.10019	0.09660		24.32	1,001.93	10	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,660.00000	2,019,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		660.00000	1,019,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		0.00000	0,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,660.00000	3,019,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,340.00000	1,139,981,000	24.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10210	0.09790		20.25	3,063.00	30	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,798.00000	2,216,000	22.97	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		8.00000	6,000	22.97	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	0.09	Call		858.00000	1,240,000	17.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		68.00000	30,000	17.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,792.00000	3,211,000	27.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	1,000	27.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10340	0.09920			0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		920.00000	1,340,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		0.00000	340,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		80.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,920.00000	2,340,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.46860	10.23460		16.82	89,014,505.80	8,503	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		585.00000	819,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		535.00000	769,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		635.00000	869,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		435.00000	669,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		178.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		13.00000	69,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		935.00000	1,169,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	16.82	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	10.25	Call		46.00000	219,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		61.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		239.00000	469,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		4.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		2.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		417.00000	181,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		835.00000	1,069,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		3.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		318.00000	81,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		2.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		367.00000	131,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		5.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		270.00000	31,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		865.00000	631,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		915.00000	681,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,365.00000	1,131,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		0.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		615.00000	381,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		20.00000	119,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		135.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		74.00000	269,000	16.82	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	10.20	Put		39.00000	0,000	16.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.60140	10.35430		17.26	88,373,270.40	8,336	27,533.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		664.00000	867,000	15.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		110.00000	66,000	15.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		627.00000	826,000	15.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		123.00000	75,000	15.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		702.00000	909,000	15.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		98.00000	58,000	15.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		531.00000	710,000	15.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		177.00000	109,000	15.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		862.00000	1,083,000	15.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		58.00000	32,000	15.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,082.00000	1,322,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		28.00000	21,000	16.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		992.00000	1,226,000	16.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		38.00000	25,000	16.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		77.00000	106,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,473.00000	1,255,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		562.00000	748,000	15.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		158.00000	97,000	15.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		88.00000	123,000	20.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,334.00000	1,122,000	20.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		905.00000	1,130,000	15.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		51.00000	29,000	15.70	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		165.00000	233,000	18.63	0.00	0	8,220.00

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	11.00	Put		811.00000	632,000	18.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		395.00000	544,000	16.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		291.00000	193,000	16.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		84.00000	117,000	20.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,380.00000	1,166,000	20.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		350.00000	487,000	16.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		346.00000	236,000	16.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		501.00000	673,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		197.00000	122,000	15.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		821.00000	1,038,000	15.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		67.00000	37,000	15.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		133.00000	186,000	19.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		979.00000	785,000	19.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		446.00000	606,000	16.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		242.00000	155,000	16.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		473.00000	639,000	15.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		219.00000	138,000	15.97	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		318.00000	214,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		372.00000	515,000	16.48	0.00	0	2,740.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.72170	10.46990		17.65	64,330.20	6	10,757.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		680.00000	850,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		310.00000	228,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		654.00000	818,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		334.00000	246,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		707.00000	884,000	16.22	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		287.00000	212,000	16.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,476.00000	1,713,000	16.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		56.00000	41,000	16.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		604.00000	757,000	16.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		384.00000	285,000	16.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		865.00000	1,063,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		195.00000	141,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,521.00000	1,760,000	17.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		51.00000	38,000	17.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		797.00000	989,000	16.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		227.00000	167,000	16.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		457.00000	582,000	17.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		587.00000	460,000	17.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		406.00000	520,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		686.00000	548,000	17.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		580.00000	730,000	16.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		410.00000	308,000	16.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		310.00000	400,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		940.00000	778,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		232.00000	300,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,262.00000	1,078,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		361.00000	464,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		791.00000	642,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		195.00000	252,000	20.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,475.00000	1,280,000	20.22	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	10.95	Call		347.00000	447,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		827.00000	675,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,048.00000	1,266,000	16.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		128.00000	94,000	16.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		267.00000	345,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,097.00000	923,000	19.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.84040	10.58310		17.46	86,940,008.00	8,020	13,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		698.00000	850,000	16.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		515.00000	410,000	16.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		676.00000	824,000	16.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		543.00000	434,000	16.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		721.00000	876,000	16.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		488.00000	386,000	16.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.96120	10.69580		17.97	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		713.00000	900,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		743.00000	664,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		690.00000	875,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		770.00000	689,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		736.00000	883,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		716.00000	597,000	17.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			399.25000	403.83900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			404.99000	409.64700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			366.67500	370.89900			0.00	0	1,690.00
ALBI	On	02/02/2012	Index Future			371.94700	376.23400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future			7.73350	7.46500		21.20	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		768.00000	1,036,000	20.68	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		3.00000	3,000	20.68	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		719.00000	986,000	20.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		4.00000	3,000	20.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		817.00000	1,085,000	21.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		2.00000	2,000	21.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		21.00000	7,000	18.18	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		486.00000	740,000	18.18	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		147.00000	59,000	19.01	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		212.00000	392,000	19.01	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.84450	7.69450		15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		1,045.00000	1,195,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		995.00000	1,145,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		1,095.00000	1,245,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		197.00000	345,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		3.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		246.00000	395,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		2.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		695.00000	845,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		1.00000	1,000	15.16	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	7.20	Call		495.00000	645,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		150.00000	295,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		6.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		545.00000	695,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	0,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		257.00000	106,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		945.00000	1,095,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		1.00000	0,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		307.00000	156,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		895.00000	1,045,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		595.00000	745,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		456.00000	306,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		295.00000	445,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		1.00000	1,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		0.00000	0,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		356.00000	206,000	15.16	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.85670	7.70830			9,734,451.30	1,239	6,341.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,069.00000	1,212,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	5,000	17.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,018.00000	1,164,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		10.00000	7,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,117.00000	1,263,000	18.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	6,000	18.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		335.00000	438,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		127.00000	81,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		476.00000	597,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		68.00000	40,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.87760	7.72760		14.02	0.00	0	12,216.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		592.00000	712,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		114.00000	84,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		556.00000	672,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		128.00000	94,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		630.00000	752,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		102.00000	74,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		489.00000	596,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		161.00000	118,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		833.00000	969,000	14.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		55.00000	41,000	14.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		300.00000	375,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		322.00000	247,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		458.00000	559,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		180.00000	131,000	13.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		791.00000	924,000	14.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		63.00000	46,000	14.43	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	6.20	Call		1,538.00000	1,686,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	8,000	17.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.90050	7.74760		14.04	0.00	0	5,790.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		424.00000	510,000	13.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		326.00000	260,000	13.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		400.00000	482,000	13.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		352.00000	282,000	13.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		450.00000	539,000	13.81	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		302.00000	239,000	13.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.85630	8.75590		13.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,775.00000	1,859,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		319.00000	303,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,739.00000	1,821,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		333.00000	315,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,813.00000	1,897,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		307.00000	291,000	13.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.76780	7.55140		18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		302.00000	518,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		1.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		252.00000	468,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		351.00000	568,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	0,000	18.26	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		250.00000	32,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		3.00000	18,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		202.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		300.00000	82,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		36.00000	218,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		35.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		951.00000	1,168,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		651.00000	868,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	18.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		399.00000	182,000	18.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.84390	7.63180		14.67	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		435.00000	628,000	13.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		53.00000	34,000	13.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		398.00000	585,000	13.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		66.00000	41,000	13.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		475.00000	671,000	13.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		43.00000	27,000	13.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		197.00000	331,000	14.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		215.00000	137,000	14.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		839.00000	1,051,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	7,000	15.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		220.00000	361,000	14.17	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		188.00000	117,000	14.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		790.00000	1,002,000	15.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	8,000	15.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		330.00000	503,000	13.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		98.00000	59,000	13.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		742.00000	953,000	14.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		10.00000	9,000	14.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		300.00000	464,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		118.00000	70,000	13.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.92390	7.70920			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		159.00000	374,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		109.00000	324,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		209.00000	424,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000		0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.84180	0.56850			0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.67890	8.48820		19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		838.00000	1,029,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		788.00000	979,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.55	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	7.60	Call		888.00000	1,079,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		111.00000	279,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		23.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		562.00000	371,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		1.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		513.00000	321,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		688.00000	879,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		1.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		463.00000	271,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		3.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		315.00000	121,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		2.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		364.00000	171,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		612.00000	421,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		762.00000	571,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		638.00000	829,000	19.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.82610	8.61650		19.15	0.00	0	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		490.00000	632,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		174.00000	106,000	17.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		461.00000	596,000	17.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		195.00000	120,000	17.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		521.00000	670,000	17.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		155.00000	94,000	17.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		382.00000	499,000	17.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		266.00000	173,000	17.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		586.00000	747,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		120.00000	71,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		778.00000	961,000	17.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		62.00000	35,000	17.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		359.00000	470,000	18.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		293.00000	194,000	18.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		235.00000	307,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		519.00000	381,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		134.00000	173,000	21.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		918.00000	747,000	21.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		176.00000	229,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		710.00000	553,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		407.00000	529,000	17.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		241.00000	153,000	17.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		698.00000	872,000	17.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		82.00000	46,000	17.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		906.00000	1,102,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		40.00000	26,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		264.00000	346,000	18.97	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	8.80	Put		448.00000	320,000	18.97	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		998.00000	1,197,000	18.71	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		32.00000	21,000	18.71	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		298.00000	392,000	18.62	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		382.00000	266,000	18.62	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		221.00000	289,000	19.64	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		555.00000	413,000	19.64	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		336.00000	443,000	18.27	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		320.00000	217,000	18.27	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		127.00000	164,000	22.07	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		961.00000	788,000	22.07	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		166.00000	217,000	20.86	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		750.00000	591,000	20.86	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.95460	8.74290			0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		143.00000	355,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		93.00000	305,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		0.00000	0,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		193.00000	405,000		0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		0.00000	0,000		0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/11/2011	GOVI			367.39400	371.42200			7,347,880.00	2	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		144,220.00000	103,940,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		144,120.00000	103,840,000		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		144,320.00000	104,040,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			372.67600	376.76400			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		77,640.00000	36,760,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		77,540.00000	36,660,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		77,740.00000	36,860,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	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	03/11/2011	Index Future			161.68800	161.79200			0.00	0	84.00
IGOV	On	02/02/2012	Index Future			164.01200	164.11900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.28900	449.28900			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	21/09/2011	Jibar Tradeable Future			5.57000	5.56000				0.00	0	16,389.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.48000	5.47000				0.00	0	1,000.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.44000	5.41000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.40000	5.36000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.38000	5.34000				0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.36000	5.29000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.34000	5.26000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.38000	5.29000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.65000	5.51000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.73000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.09000	5.96000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.35000	6.20000				0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			362.41100	367.65100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.62200	372.93800			0.00	0	0.00
R157	On	03/11/2011	Bond Future			7.01800	6.81100		4.00	19,393,850.47	157	16,861.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,310.00000	4,531,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	5,000	4.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		5,489.00000	4,709,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	3,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,131.00000	4,353,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2.00000	6,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,327.00000	1,920,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		332.00000	142,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		431.00000	743,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,145.00000	675,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,406.00000	875,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		316.00000	567,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,822.00000	2,106,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		58.00000	125,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.12400	6.89900		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,596.00000	4,855,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		92.00000	144,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,753.00000	5,007,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		82.00000	130,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,439.00000	4,702,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		102.00000	158,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		798.00000	536,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,042.00000	2,573,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,521.00000	4,198,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		284.00000	167,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,631.00000	1,203,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,098.00000	1,463,000	4.35	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future			7.21700	6.97100		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,466.00000	3,796,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		345.00000	482,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,600.00000	3,923,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		322.00000	452,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,332.00000	3,669,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		369.00000	513,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.29200	7.02100		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,775.00000	3,188,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		835.00000	1,072,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,886.00000	3,291,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		799.00000	1,027,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,666.00000	3,087,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		874.00000	1,119,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.44100	8.22800		12.00	121,400.11	1	22,456.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,422.00000	5,582,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		230.00000	440,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,828.00000	5,959,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		193.00000	373,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,020.00000	5,212,000	12.42	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	8.95	Put		275.00000	516,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		530.00000	940,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,463.00000	3,824,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,848.00000	4,134,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,591.00000	828,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,619.00000	2,535,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,799.00000	1,666,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,036.00000	2,625,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		957.00000	1,596,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,237.00000	6,343,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		160.00000	316,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,947.00000	6,613,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		670.00000	286,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		1,221.00000	597,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,473.00000	4,898,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		2,026.00000	1,116,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,299.00000	3,439,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.52200	8.30200		13.00	347,673,813.50	2,950	5,451.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,901.00000	6,359,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,488.00000	2,023,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,233.00000	6,661,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,380.00000	1,885,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,574.00000	6,064,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,603.00000	2,171,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,215.00000	8,710,000	12.91	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	02/02/2012	Bond Future	7.75	Call		1,762.00000	1,180,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,501.00000	18,477,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		222.00000	120,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.59800	8.37000		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,481.00000	7,050,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,771.00000	3,454,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,777.00000	7,321,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,631.00000	3,289,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,188.00000	6,784,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,916.00000	3,626,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.66700	8.43200		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,459.00000	6,204,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,575.00000	5,461,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,720.00000	6,439,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,392.00000	5,252,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,204.00000	5,974,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,767.00000	5,678,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.36646	214.36718			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,367.00000	2,366,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,317.00000	2,316,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,417.00000	2,416,000		0.00	0	0.00
R189	On	03/11/2011	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	03/11/2011	Bond Future			243.12773	243.11502			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,615.00000	4,628,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,565.00000	4,578,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		4,665.00000	4,678,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	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	03/11/2011	Bond Future			6.68400	6.49100		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,253.00000	3,697,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,390.00000	3,834,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,116.00000	3,560,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.76800	6.55600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,412.00000	3,857,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	18,000	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	02/02/2012	Bond Future	8.30	Call		4,536.00000	3,980,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		7.00000	15,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,287.00000	3,733,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		11.00000	21,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.84000	6.60600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,943.00000	2,462,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		190.00000	279,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,044.00000	2,558,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		172.00000	257,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,841.00000	2,367,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		206.00000	303,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.89200	6.62800		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,299.00000	1,867,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		380.00000	534,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,384.00000	1,945,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		357.00000	503,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,215.00000	1,791,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		405.00000	567,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			181.91792	182.48965			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		181,990.00000	181,418,000		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		181,940.00000	181,368,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		182,040.00000	181,468,000		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	02/02/2012	Bond Future			181.87016	182.45092			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		5,451.00000	4,870,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		5,401.00000	4,820,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		5,501.00000	4,920,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	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	03/11/2011	Bond Future			7.80400	7.59400		6.50	103,271.06	1	2,153.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,241.00000	3,308,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		52.00000	109,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,456.00000	3,513,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		42.00000	89,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,027.00000	3,105,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		63.00000	132,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.91700	7.69500		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,075.00000	4,240,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		408.00000	578,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,257.00000	4,411,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		376.00000	534,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,895.00000	4,072,000	7.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		443.00000	625,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.02200	7.78700		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,972.00000	4,208,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		873.00000	1,128,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,131.00000	4,356,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		825.00000	1,069,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,815.00000	4,062,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		924.00000	1,190,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.11700	7.86800		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,319.00000	3,656,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,718.00000	2,090,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,453.00000	3,779,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,650.00000	2,011,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,186.00000	3,534,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,788.00000	2,171,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.00600	7.80700		7.50	103,013.87	1	3,183.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,006.00000	3,988,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		54.00000	107,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,250.00000	4,223,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		44.00000	88,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,763.00000	3,756,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		65.00000	130,000	7.90	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	02/02/2012	Bond Future			8.11000	7.90100		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,942.00000	5,014,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		381.00000	541,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,153.00000	5,214,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		348.00000	498,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,732.00000	4,816,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		416.00000	588,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.20800	7.98900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,975.00000	4,192,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,209.00000	1,528,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,157.00000	4,361,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,149.00000	1,456,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,802.00000	4,032,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,278.00000	1,610,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.29900	8.06900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,334.00000	3,657,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,250.00000	2,692,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,483.00000	3,793,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,161.00000	2,590,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,187.00000	3,524,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,342.00000	2,798,000	8.52	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			6.44500	6.28600		2.25	11,804,958.58	113	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,940.00000	2,615,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,038.00000	2,714,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,841.00000	2,517,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.52900	6.34800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,967.00000	2,647,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		16.00000	25,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,052.00000	2,731,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		13.00000	21,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,881.00000	2,563,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		17.00000	28,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.60300	6.39400		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,953.00000	1,687,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		208.00000	275,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,017.00000	1,747,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		194.00000	257,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,891.00000	1,628,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		224.00000	294,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.64500	6.39400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,531.00000	1,292,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		369.00000	473,000	2.17	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	02/08/2012	Bond Future	7.30	Call		1,579.00000	1,336,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		350.00000	450,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,482.00000	1,247,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		388.00000	495,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.15700	7.95900		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,550.00000	3,515,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		116.00000	216,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,801.00000	3,752,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		95.00000	181,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,301.00000	3,283,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		139.00000	256,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,429.00000	2,083,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,087.00000	607,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,875.00000	1,186,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		780.00000	1,226,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,669.00000	1,830,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		444.00000	740,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,063.00000	5,097,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		160.00000	59,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,951.00000	2,727,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		734.00000	375,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,277.00000	1,889,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,225.00000	702,000	8.81	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	8.40	Call		2,886.00000	2,015,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		381.00000	645,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.25500	8.04800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,744.00000	4,807,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		582.00000	798,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,960.00000	5,009,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		536.00000	739,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,531.00000	4,608,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		631.00000	861,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.35000	8.13400		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,930.00000	4,145,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,641.00000	2,026,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,108.00000	4,309,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,558.00000	1,929,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,748.00000	3,978,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,721.00000	2,120,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.43700	8.21100		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,030.00000	4,278,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,224.00000	2,662,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,195.00000	4,430,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,135.00000	2,559,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,867.00000	4,129,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,317.00000	2,769,000	9.81	0.00	0	0.00
R207	On	15/01/2020	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
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	03/11/2011	Bond Future			8.19300	7.99000		9.75	91,379.59	1	6,823.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,687.00000	3,566,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		138.00000	261,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,953.00000	3,814,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		115.00000	220,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,424.00000	3,322,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		166.00000	308,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,449.00000	2,154,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,201.00000	662,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		783.00000	1,255,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,069.00000	1,298,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,933.00000	2,001,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		443.00000	755,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,492.00000	4,323,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		80.00000	155,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.28200	8.07100		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,056.00000	5,039,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		660.00000	905,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,286.00000	5,254,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		611.00000	842,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,829.00000	4,828,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		713.00000	974,000	11.00	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			8.36600	8.14700		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,146.00000	5,207,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,289.00000	1,629,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,352.00000	5,399,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,221.00000	1,547,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,941.00000	5,017,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,360.00000	1,715,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.44300	8.21500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,395.00000	4,571,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,380.00000	2,856,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,575.00000	4,737,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,285.00000	2,747,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,217.00000	4,408,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,478.00000	2,970,000	10.71	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	03/11/2011	Bond Future			8.61700	8.41000		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,590.00000	2,379,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		796.00000	1,305,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,881.00000	2,619,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		690.00000	1,148,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		3,307.00000	2,149,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		914.00000	1,476,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.68200	8.46900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,891.00000	4,675,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,647.00000	2,179,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,157.00000	4,913,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,533.00000	2,037,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,630.00000	4,443,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,770.00000	2,331,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.74200	8.52400		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,428.00000	5,280,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,648.00000	3,269,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,672.00000	5,500,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,512.00000	3,109,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,189.00000	5,065,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,792.00000	3,437,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.79700	8.57200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,188.00000	6,966,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,943.00000	3,528,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,429.00000	7,189,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,820.00000	3,387,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,950.00000	6,746,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,072.00000	3,675,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			135.47754	135.47051			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,471.00000	4,478,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		4,421.00000	4,428,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		4,521.00000	4,528,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	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	03/11/2011	Bond Future			112.81400	112.81103			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,561.00000	111,564,000		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		111,511.00000	111,514,000		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		111,611.00000	111,614,000		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	02/02/2012	Bond Future			113.09821	113.09583			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,596.00000	2,598,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Call		2,546.00000	2,548,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,646.00000	2,648,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.46321	111.15361			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,654.00000	107,963,000		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		108,604.00000	107,913,000		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		108,704.00000	108,013,000		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	02/02/2012	Bond Future			110.58304	111.28404			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,784.00000	2,083,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,734.00000	2,033,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,834.00000	2,133,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	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	03/11/2011	Bond Future			8.68800	8.47600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,265.00000	505,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		2,669.00000	908,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		1,859.00000	98,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.76400	8.54600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,653.00000	1,869,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,040.00000	2,257,000		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		3,262.00000	1,478,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.83200	8.60700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,041.00000	3,225,000		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		5,414.00000	3,598,000		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		4,666.00000	2,849,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.89300	8.66100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,581.00000	2,731,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,953.00000	3,103,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,207.00000	2,357,000		0.00	0	0.00
R213	On	02/08/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			15,429.32000	14,966.08000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,617.27000	15,150.83000			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	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	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	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future			1.20360	1.16380		25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Call		638.00000	1,036,000	25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Put		0.00000	0,000	25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Call		160.00000	536,000	25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Put		22.00000	0,000	25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Call		1,138.00000	1,536,000	25.04	0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	25.04	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future			1.21950	1.17890		20.34	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Call		914.00000	1,271,000	18.90	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.10	Put		125.00000	76,000	18.90	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Call		594.00000	887,000	19.42	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.15	Put		305.00000	192,000	19.42	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Call		1,327.00000	1,729,000	20.13	0.00	0	0.00
YUAN/FO	n	19/12/2011	Foreign Exchange Future	1.05	Put		38.00000	34,000	20.13	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.23630	1.19470			0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		0.00000	363,000		0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		53.00000	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
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		553.00000	137,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		447.00000	863,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		0.00000	0,000		0.00	0	0.00
Total for Derivatives :							1,591,124,811.71	169,350	796,333.00

i-Bonds

1BG4A ₁ 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		500,000,000,000.00		5,000,000	2,500,000.00
AA382L _{On} 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L _{On} 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L _{On} 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	9,167,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
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
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
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			7,340,000,000,000.00	73,400,000	52,500,000.00
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			0.00	0	5,000,000.00
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		33,000,000,000.00		330,000	7,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		700,000,000.00		7,000	77,000.00
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
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		300,000,000.00		3,000	952,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			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
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	11,208,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	7,628,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	32,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	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
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	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	3,222,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			100,000,000.00	1,000	19,731,000.00
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
BAW10	On	01/10/2016			100.00000	100.00000			420,000,000,000.00	4,200,000	2,100,000.00
BAW11	On	01/10/2018			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
BAW2	On	02/10/2015			100.00000	100.00000			300,000,000.00	3,000	64,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,076,335,000,000.00		10,763,350	5,381,675.00
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
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	1,253,434.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			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
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	5,035,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000		33,150,000,000,000.00		331,500,000	331,500,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	4,693,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	36,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		700,000,000.00		7,000	8,732,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
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	38,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 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
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	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			800,000,000.00	8,000	2,922,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	56,000,000.00
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	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	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			892,270,400,000.00	8,922,704	84,029,852.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	131,794,000.00
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	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ127	L	On			100.00000	100.00000			0.00	0	0.00
EQ141	L	On			100.00000	100.00000			0.00	0	0.00
EQ142	L	On			100.00000	100.00000			0.00	0	0.00
EQ149	L	On			100.00000	100.00000			0.00	0	0.00
EQ153	L	On			100.00000	100.00000			0.00	0	0.00
EQ154	L	On			100.00000	100.00000			0.00	0	0.00
EQ155	L	On			100.00000	100.00000			0.00	0	0.00
EQ156	L	On			100.00000	100.00000			0.00	0	0.00
EQ157	L	On			100.00000	100.00000			0.00	0	0.00
EQ158	L	On			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	156,070,000.00
ES18	On	20/04/2018			9.25000	9.25000			277,555,500,000.00	30,006,000	165,161,000.00
ES23	On	25/01/2023			10.00000	10.00000			250,000,000,000.00	25,000,000	365,900,000.00
ES26	On	02/04/2026			7.85000	7.85000			11,971,250,000.00	1,525,000	295,285,000.00
ES33	On	15/09/2033			7.50000	7.50000			262,500,000.00	35,000	204,400,000.00
FR002L	On	02/08/2023			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
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	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	4,063,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	3,500,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		6,594,480,000.00	65,944,800.00	65,944,800	65,944,800.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000,000	54,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,944,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	35,699,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	60.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB84	On	26/10/2011			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
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	500,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000		181,000,000,000.00		1,810,000	1,710,000.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	28,939,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	17,787,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	3,450,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000		940,017,200,000.00		9,400,172	4,700,086.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	33,000,000.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000		3,000,000,000,000.00		30,000,000	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND139	On	27/09/2011			100.00000	100.00000			1,500,000,000,000.00	15,000,000	5,000,000.00
IND140	On	04/10/2011			100.00000	100.00000			600,000,000,000.00	6,000,000	2,000,000.00
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
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			6,400,000,000,000.00	64,000,000	38,000,000.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			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
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000		2,300,000,000,000.00	23,000,000.00	23,000,000.00	23,000,000.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	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			400,000,000.00	4,000	428,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			700,000,000.00	7,000	46,336,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	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
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
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			70,950,000,000.00	10,000,000	5,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	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			196,560,000,000.00	1,965,600	982,800.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP22	On	09/09/2014			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	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	16,184,900.00
MTN02	On	13/07/2014			100.00000	100.00000			1,000,000,000.00	10,000	5,937,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	1,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			66,600,000,000.00	666,000	6,029,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			7,188,400,000,000.00	71,884,000	20,834,000.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411 On	14/08/2020	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
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			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			1,000,000,000.00	10,000,000	5,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	6,295,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			300,000,000.00	3,000	6,700,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,000,000,000.00	10,000	13,017,000.00
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
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
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	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
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			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
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		1,400,000,000,000.00		14,000,000	7,000,000.00
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	7,067,000.00
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
NET40	On	17/11/2011	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
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			700,000,000.00	7,000	11,978,000.00
NRA02	On	31/05/2023			100.00000	100.00000			60,000,000,000.00	600,000	64,600,000.00
NRA02	On	30/11/2028			100.00000	100.00000			10,000,000,000,000.00	100,000,000	56,400,000.00
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
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,700,000,000.00	17,000	45,729,000.00
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.97000	6.77000		145,443,525,644,500.00	20,867,076,850	19,819,069,850.00	
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			8.40000	8.19000		63,386,552,980,800.00	7,546,018,212	10,879,220,200.00	
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			0.35000	0.35000		68,452,738,200.00	195,579,252	1,803,891,252.00	
R197	On	07/12/2023	Spot Bond			2.40000	2.40000		95,925,600,000.00	39,969,000	228,451,653.00	
R201	On	21/12/2014	Spot Bond			6.64500	6.46000		9,208,840,350,000.00	1,385,830,000	2,652,545,700.00	
R202	On	07/12/2033	Spot Bond			2.42000	2.40000		126,372,400,000.00	52,220,000	962,010,622.00	
R203	On	15/09/2017	Spot Bond			7.75000	7.54500		58,607,119,750,000.00	7,562,209,000	10,015,551,000.00	
R204	On	21/12/2018	Spot Bond			7.95500	7.76000		38,455,037,716,530.00	4,834,071,366	5,712,232,796.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.41000	6.26000			34,006,973,000,000.00	5,305,300,000	5,489,120,000.00
R207	On	15/01/2020	Spot Bond			8.11000	7.91500			33,612,224,266,000.00	4,144,540,600	7,756,249,800.00
R208	On	31/03/2021	Spot Bond			8.15000	7.95000			30,271,976,868,500.00	3,714,352,990	6,610,004,195.00
R209	On	31/03/2036	Spot Bond			8.58500	8.38000			39,057,706,465,000.00	4,549,529,000	8,242,413,400.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			151,406,400,000.00	63,086,000	782,466,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.45000			52,200,000,000.00	36,000,000	1,133,245,000.00
R212	On	31/01/2022	Spot Bond			2.38000	2.31000			485,044,000,000.00	203,800,000	576,500,000.00
R213	On	28/02/2031	Spot Bond			8.65000	8.44000			8,693,250,000,000.00	1,005,000,000	1,360,019,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,226,500,000,000.00	1,881,000,000	2,631,015,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
RCSB0	On	15/07/2016	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
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	11,300,000.00
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	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,410,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			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
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		214,000,000,000,000.00		2,140,000,000	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	1,856,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	47,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	04/10/2011	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
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 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
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	1,000,000.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,023,000.00
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			1,720,900,000,000.00	17,209,000	1,013,499,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	265,073,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
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		29,801,800,000,000.00		298,018,000	172,023,000.00
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
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	1,000,000.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			100.00000	100.00000			864,437,400,000.00	8,644,374	25,322,187.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	174,364,656.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
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	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	235,193,754.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							825,603,447,429,530.00	66,962,584,270	93,669,017,452.00
Grand Total:							825,605,038,554,342.00	66,962,753,620	93,669,813,785.00