

Daily MTM Report

Daily summary for: 16/09/2011

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			7.42960	7.42310		16.46	419,527,223.20	56,467	97,421.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		627.00000	620,000	29.83	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		677.00000	670,000	30.40	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	29.27	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		577.00000	570,000	29.27	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		380.00000	372,000	27.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		3.00000	2,000	27.02	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		69.00000	61,000	16.46	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		46.00000	31,000	16.46	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		623.00000	630,000	23.70	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	23.70	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		523.00000	530,000	22.69	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		0.00000	0,000	22.69	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		74.00000	59,000	17.89	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		47.00000	39,000	17.89	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		191.00000	180,000	22.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		14.00000	10,000	22.17	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		723.00000	730,000	24.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	24.71	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		823.00000	830,000	26.19	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		324.00000	330,000	20.51	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,377.00000	2,370,000	55.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		17.00000	8,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		140.00000	138,000	17.81	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		5.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		228.00000	231,000	19.16	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	27.18	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		873.00000	880,000	27.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		673.00000	680,000	24.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	24.21	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		573.00000	580,000	23.20	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		109.00000	94,000	19.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		32.00000	24,000	19.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		473.00000	480,000	22.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		0.00000	0,000	22.19	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		9.00000	6,000	23.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		236.00000	226,000	23.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		276.00000	280,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		3.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		423.00000	430,000	21.68	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		1,023.00000	1,030,000	30.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		4.00000	3,000	26.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		331.00000	323,000	26.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,673.00000	1,680,000	35.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	35.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		182.00000	184,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		9.00000	4,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		21.00000	15,000	20.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		148.00000	135,000	20.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,623.00000	1,630,000	36.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		727.00000	720,000	30.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,573.00000	1,580,000	38.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		6.00000	4,000	25.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		283.00000	274,000	25.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		1,123.00000	1,130,000	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,723.00000	1,730,000	33.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		374.00000	380,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		1.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		773.00000	780,000	25.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	25.22	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		101.00000	96,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		28.00000	16,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		478.00000	471,000	28.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		827.00000	820,000	33.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,473.00000	1,480,000	38.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,173.00000	1,180,000	33.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		777.00000	770,000	32.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		2.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		429.00000	421,000	27.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		877.00000	870,000	34.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,423.00000	1,430,000	37.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	37.98	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		1,323.00000	1,330,000	36.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		528.00000	520,000	28.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,373.00000	1,380,000	37.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		927.00000	920,000	35.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.52290	7.51550		19.15	229,493,587.40	30,506	135,375.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		369.00000	370,000	18.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		204.00000	197,000	18.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		346.00000	346,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		231.00000	223,000	18.57	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		394.00000	396,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		179.00000	173,000	17.99	653,940.00	3,780	3,780.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		24.00000	24,000	15.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		789.00000	797,000	15.91	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		644.00000	636,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		159.00000	159,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		70.00000	67,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		585.00000	590,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		156.00000	150,000	17.70	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		421.00000	423,000	17.70	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,369.00000	1,376,000	18.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		4.00000	3,000	18.07	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		288.00000	280,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		303.00000	303,000	19.15	1,145,340.00	3,780	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,074.00000	1,082,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		9.00000	9,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,123.00000	1,130,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		8.00000	7,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,270.00000	1,277,000	17.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		5.00000	4,000	17.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		150.00000	150,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		685.00000	677,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,567.00000	1,574,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	1,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		323.00000	324,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		258.00000	251,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		836.00000	843,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		21.00000	20,000	16.09	226,800.00	11,340	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		746.00000	753,000	16.06	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		31.00000	30,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		180.00000	180,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		565.00000	557,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		233.00000	232,000	20.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		418.00000	409,000	20.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		704.00000	710,000	16.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		39.00000	37,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,221.00000	1,228,000	17.53	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	19/12/2011	Foreign Exchange Future	6.30	Put		6.00000	5,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,172.00000	1,179,000	17.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		7.00000	6,000	17.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,517.00000	1,525,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		204.00000	204,000	20.90	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		489.00000	481,000	20.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		265.00000	265,000	19.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		350.00000	342,000	19.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		930.00000	938,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	15,000	16.45	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,667.00000	1,674,000	19.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		2.00000	1,000	19.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		192.00000	191,000	21.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		527.00000	518,000	21.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		135.00000	129,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		450.00000	452,000	17.41	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		978.00000	985,000	16.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		13.00000	12,000	16.63	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		105.00000	106,000	24.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		940.00000	933,000	24.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		125.00000	125,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		810.00000	802,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,418.00000	1,425,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		3.00000	2,000	18.25	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		480.00000	483,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		115.00000	110,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		663.00000	669,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		48.00000	46,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		514.00000	517,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		99.00000	94,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		883.00000	890,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	17,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,319.00000	1,327,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	4,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		112.00000	112,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		897.00000	889,000	23.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,026.00000	1,033,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		11.00000	10,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		623.00000	629,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		58.00000	56,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		248.00000	248,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		383.00000	375,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		100.00000	100,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		985.00000	977,000	24.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		118.00000	118,000	23.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		853.00000	845,000	23.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		218.00000	218,000	20.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		453.00000	445,000	20.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		549.00000	553,000	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	19/12/2011	Foreign Exchange Future	7.05	Put		84.00000	80,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		141.00000	141,000	22.65	1,598,940.00	11,340	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		726.00000	718,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,468.00000	1,475,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		3.00000	2,000	18.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		169.00000	169,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		604.00000	596,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		283.00000	283,000	19.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		318.00000	310,000	19.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		133.00000	133,000	22.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		768.00000	760,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.60970	7.59870		19.25	197,715,225.40	25,982	50,347.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		707.00000	713,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		144.00000	139,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		674.00000	679,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		161.00000	155,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		741.00000	748,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		128.00000	124,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		732.00000	738,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		133.00000	128,000	17.00	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		633.00000	638,000	17.31	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		184.00000	178,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		576.00000	579,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		227.00000	219,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		881.00000	890,000	16.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		82.00000	80,000	16.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		603.00000	607,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		204.00000	197,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		923.00000	932,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		74.00000	72,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		438.00000	440,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		389.00000	380,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		307.00000	307,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		658.00000	647,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		502.00000	504,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		303.00000	294,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		229.00000	230,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		930.00000	920,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		965.00000	974,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		66.00000	64,000	16.96	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		220.00000	221,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		971.00000	961,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		840.00000	848,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		91.00000	88,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		294.00000	294,000	20.94	294,000.00	1,000	3,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		695.00000	684,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		665.00000	670,000	17.21	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		166.00000	160,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,008.00000	1,018,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		59.00000	58,000	17.05	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		479.00000	482,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		330.00000	322,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		248.00000	249,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		849.00000	839,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		335.00000	335,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		586.00000	575,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		698.00000	703,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		149.00000	143,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,052.00000	1,062,000	17.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		53.00000	52,000	17.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		350.00000	351,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		551.00000	541,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		282.00000	282,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		733.00000	722,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		320.00000	321,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		621.00000	611,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		259.00000	259,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		810.00000	799,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		525.00000	528,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		276.00000	268,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		550.00000	553,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		251.00000	243,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		803.00000	810,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		104.00000	100,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		382.00000	384,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		483.00000	474,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		270.00000	270,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		771.00000	760,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		458.00000	460,000	18.79	460,000.00	1,000	3,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		359.00000	350,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,232.00000	1,242,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		33.00000	32,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,466.00000	1,477,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		17.00000	17,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		419.00000	420,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		420.00000	410,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		239.00000	239,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		890.00000	879,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,418.00000	1,429,000	17.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	19,000	17.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		767.00000	774,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		118.00000	114,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		366.00000	367,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		517.00000	507,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		212.00000	212,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,013.00000	1,002,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,186.00000	1,196,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		37.00000	36,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		400.00000	402,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		451.00000	442,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,096.00000	1,106,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		47.00000	46,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,141.00000	1,151,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		42.00000	41,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,278.00000	1,289,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		29.00000	29,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,514.00000	1,525,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	15,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		203.00000	204,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,054.00000	1,044,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		195.00000	196,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,096.00000	1,086,000	23.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.69180	7.67820		19.24	88,463,391.80	11,501	17,625.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		699.00000	709,000	17.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		271.00000	267,000	17.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		674.00000	681,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		296.00000	289,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		728.00000	738,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		250.00000	246,000	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.77630	7.75880		19.26	3,110,520.00	400	899.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		853.00000	860,000	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		294.00000	284,000	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		826.00000	832,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		317.00000	306,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		882.00000	889,000	17.34	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		273.00000	263,000	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		340.00000	329,000	17.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		799.00000	805,000	17.70	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85290	7.83620		19.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		736.00000	740,000	19.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		600.00000	587,000	19.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		717.00000	722,000	19.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		631.00000	619,000	19.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		755.00000	760,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		569.00000	557,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		794.00000	781,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		630.00000	634,000	20.00	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.62320	8.61530		21.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,338.00000	1,343,000	20.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,223.00000	1,220,000	20.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,320.00000	1,325,000	21.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,255.00000	1,252,000	21.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,357.00000	1,362,000	20.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,192.00000	1,189,000	20.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		909.00000	907,000	20.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,524.00000	1,530,000	20.09	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.75390	9.74600		22.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,981.00000	1,987,000	21.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,435.00000	1,433,000	21.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,962.00000	1,968,000	22.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015		Put		1,466.00000	1,464,000	22.01	0.00	0	0.00
\$ / R	On	14/12/2015		Call		2,000.00000	2,007,000	21.91	0.00	0	0.00
\$ / R	On	14/12/2015		Put		1,404.00000	1,403,000	21.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.42960	7.42310		16.46	0.00	0	254.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		32,437.00000	32,992,000	20.51	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		127.00000	32,000	20.51	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		27,567.00000	28,037,000	19.83	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		257.00000	77,000	19.83	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		37,371.00000	37,973,000	21.18	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		61.00000	13,000	21.18	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		501.00000	178,000	19.16	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		22,811.00000	23,138,000	19.16	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.52290	7.51550		19.15	0.00	0	481.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		58,513.00000	59,018,000	16.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		6,963.00000	6,728,000	16.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		54,858.00000	55,292,000	16.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		8,308.00000	8,002,000	16.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		62,321.00000	62,889,000	16.52	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		5,771.00000	5,599,000	16.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.60970	7.59870			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		4,870.00000	5,970,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		0.00000	970,000		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		130.00000	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
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		9,870.00000	10,970,000			0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000			0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.73040	11.74020			14.29	10,064,683.20	858	15,333.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		257.00000	239,000		17.16	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		17.00000	9,000		17.16	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		214.00000	194,000		16.59	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		24.00000	14,000		16.59	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		302.00000	286,000		17.74	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		12.00000	6,000		17.74	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		135.00000	113,000		15.44	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		45.00000	33,000		15.44	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		10.00000	4,000		20.07	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		370.00000	374,000		20.07	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		0.00000	0,000		20.26	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		740.00000	730,000		20.26	0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		1,240.00000	1,230,000		17.68	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000		17.68	0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		790.00000	780,000		19.95	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		0.00000	0,000		19.95	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		2.00000	1,000		20.61	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		542.00000	531,000		20.61	0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Call		890.00000	880,000		19.33	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Put		0.00000	0,000		19.33	0.00	0	630.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Put		1.00000	1,000		20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		641.00000	631,000	20.88	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		592.00000	581,000	21.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		2.00000	1,000	21.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		30.00000	17,000	16.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		190.00000	187,000	16.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		72.00000	51,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		82.00000	71,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		54.00000	35,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		114.00000	105,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		493.00000	481,000	20.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		3.00000	1,000	20.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		990.00000	980,000	18.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		0.00000	0,000	18.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		101.00000	79,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		61.00000	49,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		40.00000	24,000	15.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		150.00000	144,000	15.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,090.00000	1,080,000	18.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	0,000	18.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.86680	11.87530		16.75	10,205,448.00	860	24,300.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		520.00000	505,000	16.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		295.00000	288,000	16.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		495.00000	480,000	16.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		320.00000	313,000	16.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		546.00000	531,000	16.13	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	11.60	Put		271.00000	264,000	16.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		304.00000	291,000	17.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		629.00000	624,000	17.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		727.00000	713,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		152.00000	146,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		405.00000	391,000	16.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		430.00000	424,000	16.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		470.00000	456,000	16.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		345.00000	339,000	16.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,397.00000	1,389,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		22.00000	22,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,207.00000	1,198,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		32.00000	31,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.99340	11.99750		17.57	0.00	0	5,428.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		857.00000	857,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		310.00000	314,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		829.00000	829,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		332.00000	336,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		886.00000	885,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		289.00000	292,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		802.00000	802,000	16.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		355.00000	359,000	16.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		636.00000	636,000	17.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		539.00000	543,000	17.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,159.00000	1,158,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		162.00000	165,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		679.00000	679,000	17.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		482.00000	486,000	17.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		489.00000	489,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		792.00000	796,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		917.00000	917,000	16.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		270.00000	274,000	16.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,234.00000	1,233,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		137.00000	140,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		726.00000	726,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		429.00000	433,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,086.00000	1,085,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		189.00000	192,000	15.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.11300	12.11240		17.42	0.00	0	1,855.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		832.00000	841,000	16.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		570.00000	578,000	16.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		810.00000	819,000	17.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		598.00000	606,000	17.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		854.00000	863,000	16.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		542.00000	550,000	16.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09660	0.09670		26.39	0.00	0	12,230.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,670.00000	1,660,000	36.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	36.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		671.00000	660,000	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1.00000	0,000	26.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,670.00000	2,660,000	22.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	54.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,330.00000	1,140,340,000	54.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09790	0.09800		16.80	0.00	0	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,808.00000	1,798,000	19.99	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		8.00000	8,000	19.99	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		872.00000	858,000	16.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		72.00000	68,000	16.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,802.00000	2,792,000	25.52	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	25.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09920	0.09930			0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		930.00000	920,000		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	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		70.00000	80,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,930.00000	1,920,000		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			10.23460	10.28210		14.47	32,720,016.20	3,197	52,928.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		632.00000	585,000	18.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		0.00000	0,000	18.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		582.00000	535,000	19.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		0.00000	0,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		682.00000	635,000	18.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		0.00000	0,000	18.42	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		1.00000	0,000	19.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		483.00000	435,000	19.25	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		144.00000	178,000	17.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		26.00000	13,000	17.14	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		982.00000	935,000	15.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	0,000	15.69	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		83.00000	46,000	14.47	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		51.00000	61,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		289.00000	239,000	17.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		7.00000	4,000	17.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		4.00000	2,000	21.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		372.00000	417,000	21.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		882.00000	835,000	16.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		0.00000	0,000	16.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		9.00000	3,000	19.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		277.00000	318,000	19.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		6.00000	2,000	20.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		324.00000	367,000	20.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		13.00000	5,000	18.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		231.00000	270,000	18.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		818.00000	865,000	31.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.44	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	11.15	Put		868.00000	915,000	32.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,318.00000	1,365,000	38.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1.00000	0,000	25.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		569.00000	615,000	25.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		38.00000	20,000	16.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		106.00000	135,000	16.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		117.00000	74,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		35.00000	39,000	15.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.35430	10.40170		16.59	7,475,804.60	722	25,985.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		701.00000	664,000	15.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		99.00000	110,000	15.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		664.00000	627,000	15.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		112.00000	123,000	15.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		740.00000	702,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		88.00000	98,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		562.00000	531,000	15.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		160.00000	177,000	15.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		904.00000	862,000	15.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		52.00000	58,000	15.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,128.00000	1,082,000	15.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		26.00000	28,000	15.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,035.00000	992,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		33.00000	38,000	15.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		82.00000	77,000	21.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,430.00000	1,473,000	21.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		594.00000	562,000	15.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		142.00000	158,000	15.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		95.00000	88,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,293.00000	1,334,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		947.00000	905,000	15.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		45.00000	51,000	15.16	419,220.00	8,220	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		177.00000	165,000	18.95	1,356,300.00	8,220	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		775.00000	811,000	18.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		421.00000	395,000	16.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		269.00000	291,000	16.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		91.00000	84,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,339.00000	1,380,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		374.00000	350,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		322.00000	346,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		531.00000	501,000	15.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		179.00000	197,000	15.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		861.00000	821,000	15.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		59.00000	67,000	15.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		143.00000	133,000	19.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		941.00000	979,000	19.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		474.00000	446,000	16.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		222.00000	242,000	16.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		0.00000	473,000	15.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		0.00000	219,000	15.94	600,060.00	2,740	2,740.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		0.00000	318,000	16.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		0.00000	372,000	16.46	1,019,280.00	2,740	2,740.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.46990	10.51240		16.98	18,322,325.00	1,750	10,751.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		705.00000	680,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		293.00000	310,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		678.00000	654,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		316.00000	334,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		733.00000	707,000	16.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		271.00000	287,000	16.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,515.00000	1,476,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		53.00000	56,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		626.00000	604,000	16.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		364.00000	384,000	16.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		896.00000	865,000	15.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		184.00000	195,000	15.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,560.00000	1,521,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		48.00000	51,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		827.00000	797,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		215.00000	227,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		475.00000	457,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		563.00000	587,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		422.00000	406,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		660.00000	686,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		602.00000	580,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		390.00000	410,000	16.63	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	11.10	Call		323.00000	310,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		911.00000	940,000	18.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		241.00000	232,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,229.00000	1,262,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		376.00000	361,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		764.00000	791,000	18.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		203.00000	195,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,441.00000	1,475,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		362.00000	347,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		800.00000	827,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,082.00000	1,048,000	15.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		120.00000	128,000	15.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		278.00000	267,000	19.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,066.00000	1,097,000	19.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.58310	10.61920		16.97	0.00	0	5,100.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		717.00000	698,000	16.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		498.00000	515,000	16.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		694.00000	676,000	16.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		525.00000	543,000	16.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		740.00000	721,000	16.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		471.00000	488,000	16.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69580	10.72550		17.36	2,673,950.00	250	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		0.00000	713,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		0.00000	743,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		0.00000	690,000	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
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		0.00000	770,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		0.00000	736,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		0.00000	716,000	17.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			403.83900	403.65300			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			409.64700	409.46000			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.89900	370.72800			81,597,780.00	22	1,690.00
ALBI	On	02/02/2012	Index Future			376.23400	376.06100			0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future			7.46500	7.45810		18.91	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.70	Call		760.00000	768,000	16.12	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.70	Put		2.00000	3,000	16.12	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.75	Call		712.00000	719,000	16.16	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.75	Put		4.00000	4,000	16.16	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.65	Call		810.00000	817,000	16.58	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	2,000	16.58	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	7.00	Put		22.00000	21,000	16.34	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	7.00	Call		480.00000	486,000	16.34	0.00	0	14,286.00
ANY DAO	On	24/10/2011	Can-Do Future	7.40	Put		154.00000	147,000	18.56	0.00	0	0.00
ANY DAO	On	24/10/2011	Can-Do Future	7.40	Call		212.00000	212,000	18.56	0.00	0	6,757.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.69450	7.63360		12.28	1,939,014.00	252	6,028.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		984.00000	1,045,000	26.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	26.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		934.00000	995,000	25.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	25.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		1,034.00000	1,095,000	27.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	27.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		144.00000	197,000	17.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		10.00000	3,000	17.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		190.00000	246,000	19.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		6.00000	2,000	19.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		634.00000	695,000	21.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	1,000	21.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		434.00000	495,000	22.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	1,000	22.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		102.00000	150,000	16.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		18.00000	6,000	16.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		484.00000	545,000	22.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		0.00000	1,000	22.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	1,000	18.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		318.00000	257,000	18.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		884.00000	945,000	24.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	1,000	24.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		1.00000	1,000	19.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		367.00000	307,000	19.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		834.00000	895,000	23.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	23.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		534.00000	595,000	21.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		0.00000	1,000	21.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		516.00000	456,000	22.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		238.00000	295,000	20.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		4.00000	1,000	20.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		1.00000	0,000	20.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		417.00000	356,000	20.70	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.70830	7.64770		13.91	6,421,013.90	833	5,911.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,008.00000	1,069,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	11,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		961.00000	1,018,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		13.00000	10,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,056.00000	1,117,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	9,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		298.00000	335,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		150.00000	127,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		430.00000	476,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		82.00000	68,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.72760	7.66440		14.04	0.00	0	12,216.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		545.00000	592,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		131.00000	114,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		511.00000	556,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		147.00000	128,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		581.00000	630,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		117.00000	102,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		448.00000	489,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		184.00000	161,000	13.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		779.00000	833,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		65.00000	55,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		273.00000	300,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		359.00000	322,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		419.00000	458,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		205.00000	180,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		738.00000	791,000	14.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		74.00000	63,000	14.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,477.00000	1,538,000	16.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	10,000	16.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.74760	7.68360		14.07	0.00	0	5,790.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		389.00000	424,000	13.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		355.00000	326,000	13.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		368.00000	400,000	14.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		384.00000	352,000	14.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		413.00000	450,000	13.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		329.00000	302,000	13.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.75590	8.71100		13.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,740.00000	1,775,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		329.00000	319,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,703.00000	1,739,000	13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		342.00000	333,000	13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,777.00000	1,813,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		316.00000	307,000	13.11	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			7.55140	7.51990		12.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		272.00000	302,000	17.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		2.00000	1,000	17.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		223.00000	252,000	16.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		3.00000	1,000	16.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		321.00000	351,000	17.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		1.00000	0,000	17.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		2.00000	1,000	18.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		282.00000	250,000	18.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		4.00000	3,000	17.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		234.00000	202,000	17.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	19.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		331.00000	300,000	19.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		33.00000	36,000	12.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		63.00000	35,000	12.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		920.00000	951,000	15.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		620.00000	651,000	16.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		0.00000	0,000	16.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	0,000	22.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		431.00000	399,000	22.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.63180	7.59930		13.32	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		412.00000	435,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		63.00000	53,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		377.00000	398,000	12.40	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	7.30	Put		78.00000	66,000	12.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		450.00000	475,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		51.00000	43,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		187.00000	197,000	13.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		238.00000	215,000	13.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		807.00000	839,000	12.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		8.00000	7,000	12.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		206.00000	220,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		207.00000	188,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		758.00000	790,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		9.00000	8,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		312.00000	330,000	12.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		113.00000	98,000	12.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		711.00000	742,000	12.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		12.00000	10,000	12.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		282.00000	300,000	12.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		133.00000	118,000	12.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.70920	7.67320			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		123.00000	159,000		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		73.00000	109,000		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		173.00000	209,000		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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANOn	19/09/2011	Can-Do Future				0.00000				0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.56850	0.54070				0.00	0	21,898.00
CHF / ROOn	19/09/2011	Foreign Exchange Future			8.48820	8.53210		16.42		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.65	Call		882.00000	838,000	26.16		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.16		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.70	Call		832.00000	788,000	25.92		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	0,000	25.92		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.60	Call		932.00000	888,000	26.92		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	0,000	26.92		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.40	Call		156.00000	111,000	18.31		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.40	Put		24.00000	23,000	18.31		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	9.05	Call		2.00000	0,000	28.59		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	9.05	Put		520.00000	562,000	28.59		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	9.00	Call		2.00000	1,000	27.35		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	9.00	Put		470.00000	513,000	27.35		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.80	Call		732.00000	688,000	25.43		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.43		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.95	Call		3.00000	1,000	26.10		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.95	Put		421.00000	463,000	26.10		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.80	Call		9.00000	3,000	22.87		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.80	Put		277.00000	315,000	22.87		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.85	Call		6.00000	2,000	23.95		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	8.85	Put		324.00000	364,000	23.95		0.00	0	0.00
CHF / ROOn	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	0,000	29.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Put		569.00000	612,000	29.83	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Call		1.00000	0,000	33.57	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		719.00000	762,000	33.57	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		682.00000	638,000	25.19	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.19	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			8.61650	8.66100		18.82	0.00	0	272.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		530.00000	490,000	17.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		169.00000	174,000	17.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		500.00000	461,000	18.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		189.00000	195,000	18.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		561.00000	521,000	17.74	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		150.00000	155,000	17.74	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		419.00000	382,000	18.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		258.00000	266,000	18.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		630.00000	586,000	17.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		119.00000	120,000	17.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		824.00000	778,000	17.31	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		63.00000	62,000	17.31	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		394.00000	359,000	18.66	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		283.00000	293,000	18.66	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		260.00000	235,000	20.24	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		499.00000	519,000	20.24	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		150.00000	134,000	22.63	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		889.00000	918,000	22.63	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		196.00000	176,000	21.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		685.00000	710,000	21.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		445.00000	407,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		234.00000	241,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		743.00000	698,000	17.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		82.00000	82,000	17.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		953.00000	906,000	17.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		42.00000	40,000	17.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		292.00000	264,000	19.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		431.00000	448,000	19.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,045.00000	998,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		34.00000	32,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		329.00000	298,000	19.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		368.00000	382,000	19.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		246.00000	221,000	20.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		535.00000	555,000	20.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		370.00000	336,000	18.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		309.00000	320,000	18.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		142.00000	127,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		931.00000	961,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		186.00000	166,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		725.00000	750,000	21.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.74290	8.78240			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		182.00000	143,000		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		132.00000	93,000		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	19/03/2012	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		232.00000	193,000		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
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				371.42200	371.22900			7,428,440.00	2	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		142,290.00000	144,220,000		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		142,190.00000	144,120,000		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		142,390.00000	144,320,000		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				376.76400	376.56900			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		75,690.00000	77,640,000		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		75,590.00000	77,540,000		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		75,790.00000	77,740,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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			161.79200	162.34900			0.00	0	84.00
IGOV	On	02/02/2012	Index Future			164.11900	164.68500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.28900	449.28900			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.56000	5.56000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.47000	5.47000			0.00	300	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.41000	5.41000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.36000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.35000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.29000	5.30000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.26000	5.27000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.29000	5.29000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.51000	5.53000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.73000	5.75000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.96000	5.97000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.20000	6.19000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			367.65100	367.59100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			372.93800	372.87900			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.81100	6.84300		4.00	41,146,580.21	331	17,018.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,189.00000	5,310,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,368.00000	5,489,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,011.00000	5,131,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		3.00000	2,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,421.00000	1,327,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		304.00000	332,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		482.00000	431,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,075.00000	1,145,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,326.00000	1,406,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		357.00000	316,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,712.00000	2,822,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		70.00000	58,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.89900	6.93300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,485.00000	5,596,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		101.00000	92,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,641.00000	5,753,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		91.00000	82,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		5,328.00000	5,439,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		111.00000	102,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		760.00000	798,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,124.00000	2,042,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,625.00000	3,521,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		267.00000	284,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,568.00000	1,631,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,155.00000	1,098,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.97100	7.00900		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,363.00000	4,466,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		367.00000	345,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,496.00000	4,600,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		343.00000	322,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,230.00000	4,332,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		392.00000	369,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.02100	7.06300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,685.00000	3,775,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		874.00000	835,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,794.00000	3,886,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		835.00000	799,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,576.00000	3,666,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		912.00000	874,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.22800	8.22900		12.00	0.00	0	22,457.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,423.00000	7,422,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		241.00000	230,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,828.00000	7,828,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		202.00000	193,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,021.00000	7,020,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		286.00000	275,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		546.00000	530,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,470.00000	5,463,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,874.00000	2,848,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,608.00000	1,591,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,645.00000	1,619,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,815.00000	2,799,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,048.00000	4,036,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		979.00000	957,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,236.00000	8,237,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		169.00000	160,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,971.00000	4,947,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		684.00000	670,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		1,238.00000	1,221,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,499.00000	3,473,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		2,043.00000	2,026,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,326.00000	2,299,000	12.08	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future			8.30200	8.30200		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,912.00000	7,901,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,499.00000	1,488,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,244.00000	8,233,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,391.00000	1,380,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,586.00000	7,574,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,615.00000	1,603,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,227.00000	7,215,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,774.00000	1,762,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,505.00000	16,501,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		226.00000	222,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.37000	8.37100		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,485.00000	8,481,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,784.00000	2,771,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,781.00000	8,777,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,644.00000	2,631,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,192.00000	8,188,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,930.00000	2,916,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.43200	8.43200		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,468.00000	7,459,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,584.00000	4,575,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,729.00000	7,720,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,401.00000	4,392,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,213.00000	7,204,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,776.00000	4,767,000	13.48	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	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			214.36718	214.33636			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,336.00000	2,367,000		0.00	0	0.00
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		2,286.00000	2,317,000		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		2,386.00000	2,417,000		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			243.11502	243.55539			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,055.00000	4,615,000		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		5,005.00000	4,565,000		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		5,105.00000	4,665,000		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			6.49100	6.52300		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,161.00000	4,253,000	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,298.00000	4,390,000	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		4,023.00000	4,116,000	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			6.55600	6.59100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,320.00000	4,412,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		10.00000	9,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,444.00000	4,536,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	7,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,195.00000	4,287,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		12.00000	11,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.60600	6.64500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,862.00000	2,943,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		204.00000	190,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,963.00000	3,044,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		187.00000	172,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,762.00000	2,841,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		222.00000	206,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.62800	6.67100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,228.00000	2,299,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		405.00000	380,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,312.00000	2,384,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		381.00000	357,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,145.00000	2,215,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		431.00000	405,000	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			182.48965	183.64978			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,150.00000	181,990,000		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		183,100.00000	181,940,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		183,200.00000	182,040,000		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			182.45092	183.62810			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,628.00000	5,451,000		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		6,578.00000	5,401,000		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		6,678.00000	5,501,000		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			7.59400	7.62100		6.50	0.00	0	2,154.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,122.00000	4,241,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		61.00000	52,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,336.00000	4,456,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		50.00000	42,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Call		3,910.00000	4,027,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		74.00000	63,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.69500	7.72300		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,973.00000	5,075,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		434.00000	408,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,153.00000	5,257,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		399.00000	376,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,794.00000	4,895,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		470.00000	443,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.78700	7.81700		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,877.00000	4,972,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		909.00000	873,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,035.00000	5,131,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		860.00000	825,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,721.00000	4,815,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		961.00000	924,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.86800	7.89900		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,238.00000	4,319,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,767.00000	1,718,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,371.00000	4,453,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,698.00000	1,650,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,107.00000	4,186,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,839.00000	1,788,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.80700	7.82900		7.50	0.00	0	3,184.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,895.00000	5,006,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		62.00000	54,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,138.00000	5,250,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		51.00000	44,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,654.00000	4,763,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		76.00000	65,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.90100	7.92400		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,843.00000	5,942,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		403.00000	381,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,053.00000	6,153,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		369.00000	348,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,635.00000	5,732,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		439.00000	416,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.98900	8.01300		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,892.00000	4,975,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,247.00000	1,209,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,073.00000	5,157,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,187.00000	1,149,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,721.00000	4,802,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,318.00000	1,278,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.06900	8.09300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,266.00000	4,334,000	8.55	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	02/08/2012	Bond Future	8.50	Put		2,300.00000	2,250,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,414.00000	4,483,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,210.00000	2,161,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,121.00000	4,187,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,394.00000	2,342,000	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
R206	On	03/11/2011	Bond Future			6.28600	6.32400		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,862.00000	2,940,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,960.00000	3,038,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,764.00000	2,841,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.34800	6.39100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,891.00000	2,967,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		18.00000	16,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,976.00000	3,052,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		15.00000	13,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,806.00000	2,881,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		21.00000	17,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.39400	6.44400		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,890.00000	1,953,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		225.00000	208,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,953.00000	2,017,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		210.00000	194,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,829.00000	1,891,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		242.00000	224,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.39400	6.45200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,476.00000	1,531,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		394.00000	369,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,523.00000	1,579,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		373.00000	350,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,428.00000	1,482,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		413.00000	388,000	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			7.95900	7.96500		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,523.00000	4,550,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		123.00000	116,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,774.00000	4,801,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		103.00000	95,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,275.00000	4,301,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		148.00000	139,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,460.00000	1,429,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,084.00000	1,087,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,866.00000	1,875,000	8.88	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	8.15	Put		806.00000	780,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,653.00000	2,669,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		463.00000	444,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,099.00000	4,063,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		162.00000	160,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,985.00000	1,951,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		734.00000	734,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,308.00000	1,277,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,221.00000	1,225,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,868.00000	2,886,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		398.00000	381,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.04800	8.05400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,722.00000	5,744,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		593.00000	582,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,937.00000	5,960,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		547.00000	536,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,509.00000	5,531,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		643.00000	631,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.13400	8.14000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,913.00000	4,930,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,657.00000	1,641,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,091.00000	5,108,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,574.00000	1,558,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,732.00000	4,748,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,737.00000	1,721,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.21100	8.21800		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,011.00000	5,030,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,243.00000	2,224,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,176.00000	5,195,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,153.00000	2,135,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,849.00000	4,867,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,336.00000	2,317,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.99000	7.99100		9.75	0.00	0	6,824.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,687.00000	4,687,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		144.00000	138,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,953.00000	4,953,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		121.00000	115,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,425.00000	4,424,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		173.00000	166,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,466.00000	1,449,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,212.00000	1,201,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		797.00000	783,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,077.00000	2,069,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,938.00000	2,933,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		454.00000	443,000	10.09	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		5,490.00000	5,492,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		84.00000	80,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.07100	8.07200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,058.00000	6,056,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		668.00000	660,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,287.00000	6,286,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		618.00000	611,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,831.00000	5,829,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		721.00000	713,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.14700	8.14800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,147.00000	6,146,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,296.00000	1,289,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,353.00000	6,352,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,228.00000	1,221,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,943.00000	5,941,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,368.00000	1,360,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.21500	8.21500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,400.00000	5,395,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,385.00000	2,380,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,581.00000	5,575,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,291.00000	2,285,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,222.00000	5,217,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,483.00000	2,478,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.41000	8.40000		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,668.00000	3,590,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		790.00000	796,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,961.00000	3,881,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		685.00000	690,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,384.00000	3,307,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		906.00000	914,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.46900	8.45900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,961.00000	5,891,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,633.00000	1,647,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,228.00000	6,157,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,520.00000	1,533,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,699.00000	5,630,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,755.00000	1,770,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.52400	8.51400		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,492.00000	6,428,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,629.00000	2,648,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,736.00000	6,672,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,493.00000	2,512,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,252.00000	6,189,000	17.82	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	03/05/2012	Bond Future	8.95	Put		2,772.00000	2,792,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.57200	8.56200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,252.00000	8,188,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,925.00000	2,943,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,494.00000	8,429,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,803.00000	2,820,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,013.00000	7,950,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,053.00000	3,072,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			135.47051	135.46348			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,463.00000	4,471,000		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		4,413.00000	4,421,000		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		4,513.00000	4,521,000		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			112.81103	112.80816			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,558.00000	111,561,000		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		111,508.00000	111,511,000		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		111,608.00000	111,611,000		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			113.09583	113.09312			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,593.00000	2,596,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,543.00000	2,546,000		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		2,643.00000	2,646,000		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			111.15361	111.14820			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,648.00000	108,654,000		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		108,598.00000	108,604,000		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		108,698.00000	108,704,000		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			111.28404	111.27870			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,779.00000	2,784,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		2,729.00000	2,734,000		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		2,829.00000	2,834,000		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			8.47600	8.47600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,265.00000	2,265,000		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	2,669,000		0.00	0	0.00
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	1,859,000		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			8.54600	8.54600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,653.00000	3,653,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1.00000	1,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,040.00000	4,040,000		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	3,262,000		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			8.60700	8.60800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,033.00000	5,041,000		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		5,406.00000	5,414,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		4,657.00000	4,666,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	1,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.66100	8.66200			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,573.00000	4,581,000		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		4,945.00000	4,953,000		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		4,199.00000	4,207,000		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
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,966.08000	14,988.11000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,150.83000	15,171.20000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	On	19/09/2011	Foreign Exchange Future			1.16380	1.16130		16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		615.00000	638,000	24.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		2.00000	0,000	24.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		160.00000	160,000	16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		47.00000	22,000	16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		1,113.00000	1,138,000	24.55	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	0,000	24.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.17890	1.17600		18.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		896.00000	914,000	17.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		136.00000	125,000	17.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		584.00000	594,000	18.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		324.00000	305,000	18.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,302.00000	1,327,000	16.75	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		42.00000	38,000	16.75	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.19470	1.19220			0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		78.00000	53,000		0.00	0	0.00
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		578.00000	553,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		422.00000	447,000		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 : **1,166,078,882.91** **188,393** **1 166 845.00**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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		10,100,000,000.00		101,000	7,167,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		3,500,000,000,000.00	35,000,000,000.00	35,000,000	35,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	14,260,000.00
ABFN04	On	25/02/2015			100.00000	100.00000		2,240,000,000,000.00	22,400,000,000.00	22,400,000	22,400,000.00
ABFN05	On	17/03/2014			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	5,000,000.00
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		773,000,000,000.00	7,730,000,000.00	7,730,000	7,000,000.00
ABL10E	On	15/03/2015			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
ABL11A	On	29/09/2014			100.00000	100.00000			7,000,000,000.00	70,000	70,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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			2,200,000,000.00	22,000	952,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,200,000,000.00		52,000	11,094,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	13,559,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		2,900,000,000.00		29,000	29,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	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
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,131,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		500,000,000,000.00		5,000,000	19,703,000.00
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	33,000,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	10,100,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	61,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			7,684,200,000,000.00	76,842,000	198,608,833.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	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
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			8,600,000,000.00	86,000	4,924,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			3,600,000,000,000.00	36,000,000	9,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	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
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	4,693,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	33,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			7,300,000,000.00	73,000	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			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
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	3,876,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			10,600,000,000,000.00	106,000,000	56,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	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			2,800,000,000,000.00	28,000,000	14,000,000.00
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			16,800,000,000.00	168,000	79,334,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			605,000,000,000.00	6,050,000	131,818,000.00
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
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	157,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,674,250,000.00	181,000	150,402,306.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			360,000,000.00	36,000	357,060,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,062,136,400,000.00	135,304,000	295,480,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			25,567,500,000.00	3,409,000	204,615,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,063,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			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
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	21,980,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			130,000,000,000.00	1,300,000	1,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	3,908,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	35,559,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			1,980,000,000,000.00	19,800,000	19,800,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		14,100,000,000.00		141,000	28,835,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		2,700,000,000.00		27,000	57,727,000.00
HWAY3On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,400,000,000.00	54,000	3,450,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			2,480,034,400,000.00	24,800,344	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			3,300,000,000,000.00	33,000,000	33,000,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	2,000,000.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000		3,600,000,000,000.00		36,000,000	18,000,000.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	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
IND214 On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215 On 10/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,580,400,000.00	35,804,000	18,280,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	46,181,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	400,000.00
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
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			7,200,000,000,000.00	72,000,000	33,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00		16,000,000	8,000,000.00
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
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	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
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	6,088,900.00
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
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		393,120,000,000.00		3,931,200	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,500,000,000.00		45,000	16,184,900.00
MTN02	On	13/07/2014			100.00000	100.00000		10,200,000,000.00		102,000	5,707,000.00
MTN03	On	13/07/2015			100.00000	100.00000		190,000,000,000.00		1,900,000	1,900,000.00
MTN04	On	13/07/2017			100.00000	100.00000		12,500,000,000.00		125,000	5,684,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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		3,100,000,000,000.00		31,000,000	23,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		6,000,000,000.00		60,000	6,094,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	6,635,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			12,700,000,000.00	127,000	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			10,400,000,000.00	104,000	12,823,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	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
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000		2,800,000,000,000.00		28,000,000	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		220,000,000,000.00		2,200,000	6,922,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	13,500,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	11,030,518.00
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			7,100,000,000.00	71,000	11,971,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,750,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,586,264.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			13,600,000,000.00	136,000	46,279,436.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			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
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	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
PR2D4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.77000	6.80000		130,153,795,452,130.00	19,225,080,569	19,764,995,569.00	
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			8.19000	8.19000		38,162,809,978,020.00	4,659,683,758	10,269,450,558.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.36000		51,785,840,050.00		147,959,543	1,725,789,039.00
R197	On	07/12/2023	Spot Bond			2.40000	2.38000		292,474,620,000.00		121,864,425	303,461,078.00
R201	On	21/12/2014	Spot Bond			6.46000	6.49000		4,765,379,608,520.00		737,674,862	2,568,901,862.00
R202	On	07/12/2033	Spot Bond			2.40000	2.36000		381,347,810,400.00		158,894,921	949,832,543.00
R203	On	15/09/2017	Spot Bond			7.54500	7.57000		49,125,090,044,760.00		6,510,946,328	10,314,759,328.00
R204	On	21/12/2018	Spot Bond			7.76000	7.78000		12,553,184,104,640.00		1,617,678,364	5,473,082,783.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.26000	6.29500		13,391,228,532,620.00		2,139,173,887	5,200,744,735.00
R207	On	15/01/2020	Spot Bond			7.91500	7.92000		56,177,489,523,465.00		7,097,598,171	7,672,999,371.00
R208	On	31/03/2021	Spot Bond			7.95000	7.95000		25,674,554,104,950.00		3,229,503,661	8,186,669,565.00
R209	On	31/03/2036	Spot Bond			8.38000	8.37000		21,219,368,647,400.00		2,532,144,230	8,459,733,230.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		477,611,793,600.00		199,004,914	728,480,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.45000		55,890,157,200.00		38,544,936	1,133,249,936.00
R212	On	31/01/2022	Spot Bond			2.31000	2.31000		484,184,789,550.00		209,603,805	903,943,805.00
R213	On	28/02/2031	Spot Bond			8.44000	8.44000		7,969,537,520,000.00		944,258,000	2,166,710,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,328,195,000,000.00	512,030,000	2,534,235,000.00
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
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	17,956,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	4,281,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,267,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000,000.00	200,000,000	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	1,786,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,004,300,000,000.00	20,043,000	10,043,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			9,000,000,000,000.00	90,000,000	45,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/11/2011			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
SYN86	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	19/12/2011			100.00000	100.00000		38,600,000,000,000.00		386,000,000	193,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN864	On	21/10/2011	Spot Bond			100.00000	100.00000			24,200,000,000,000.00	242,000,000	121,000,000.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,200,000,000,000.00	12,000,000	3,000,000.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			869,000,000,000.00	8,690,000	1,013,490,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			407,400,000,000.00	4,074,000	265,580,395.00
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			220,500,000,000.00	2,205,000	23,205,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	175,271,656.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							549,227,420,077,305.00	52,059,311,918	95 513 778 204.00
Grand Total:							549,228,586,156,188.00	52,059,500,311	95 514 945 049.00