

# Daily MTM Report

Daily summary for: 18/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			7.05790	6.96920		15.25	341,122,422.80	48,332	297,379.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		18.00000	21,000	21.47	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,099.00000	1,013,000	21.47	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		16.00000	19,000	21.78	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,147.00000	1,061,000	21.78	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		19.00000	23,000	21.16	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,050.00000	965,000	21.16	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		859.00000	776,000	19.92	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		28.00000	34,000	19.92	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		66.00000	81,000	17.43	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		497.00000	423,000	17.43	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		273.00000	335,000	15.42	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		104.00000	77,000	15.42	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		213.00000	268,000	15.35	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		144.00000	110,000	15.35	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		540.00000	464,000	17.74	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		59.00000	72,000	17.74	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		673.00000	594,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		42.00000	52,000	18.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		342.00000	410,000	15.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		73.00000	52,000	15.49	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		50.00000	34,000	15.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		419.00000	492,000	15.55	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		262.00000	204,000	15.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		131.00000	162,000	15.56	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,832.00000	2,743,000	27.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	1,000	27.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		413.00000	344,000	16.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		82.00000	102,000	16.80	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		335.00000	270,000	16.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		104.00000	128,000	16.18	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		40.00000	27,000	15.59	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		459.00000	535,000	15.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		307.00000	372,000	15.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		88.00000	64,000	15.45	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		123.00000	92,000	15.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		242.00000	300,000	15.38	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		584.00000	506,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		53.00000	64,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		186.00000	237,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		167.00000	129,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		38.00000	46,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		719.00000	638,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		117.00000	144,000	15.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		298.00000	236,000	15.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		166.00000	208,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		197.00000	150,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		589.00000	671,000	15.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		20.00000	13,000	15.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		31.00000	37,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		812.00000	729,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,220.00000	1,308,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		92.00000	114,000	16.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		373.00000	306,000	16.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		47.00000	58,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		628.00000	550,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,170.00000	1,258,000	17.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	17.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		15.00000	17,000	22.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,196.00000	1,109,000	22.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,120.00000	1,209,000	17.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	17.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		35.00000	42,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		766.00000	684,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		681.00000	765,000	15.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		12.00000	7,000	15.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,270.00000	1,358,000	18.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		147.00000	182,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		228.00000	174,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		380.00000	450,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		61.00000	42,000	15.52	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		74.00000	91,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		455.00000	383,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		0.00000	28,000	20.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		0.00000	870,000	20.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15170	7.06210		15.62	14,274,793.20	1,996	47,668.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		193.00000	221,000	16.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		481.00000	419,000	16.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		181.00000	207,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		519.00000	455,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		207.00000	236,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		445.00000	384,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		148.00000	121,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		460.00000	523,000	15.40	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,024.00000	945,000	19.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		86.00000	97,000	19.40	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		254.00000	215,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		316.00000	367,000	15.54	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		409.00000	351,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		221.00000	253,000	16.07	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		936.00000	1,019,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		24.00000	17,000	15.06	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		596.00000	529,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		158.00000	181,000	17.18	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		678.00000	753,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		66.00000	51,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		719.00000	795,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		57.00000	43,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		847.00000	927,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		35.00000	25,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		82.00000	92,000	19.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,070.00000	990,000	19.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,124.00000	1,212,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		12.00000	10,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		169.00000	193,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		557.00000	491,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		493.00000	558,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		131.00000	106,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		429.00000	489,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		167.00000	137,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		97.00000	109,000	18.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		935.00000	857,000	18.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		123.00000	140,000	18.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		761.00000	688,000	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		398.00000	456,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		186.00000	154,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		803.00000	882,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		41.00000	30,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		761.00000	838,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		49.00000	36,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,076.00000	1,163,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		14.00000	11,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		109.00000	123,000	18.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		847.00000	771,000	18.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		139.00000	159,000	17.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		677.00000	607,000	17.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		564.00000	633,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		102.00000	81,000	15.31	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,221.00000	1,309,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		9.00000	7,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		0.00000	116,000	18.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		0.00000	814,000	18.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.24760	7.15730		15.67	869,712.00	120	15,114.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		425.00000	477,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		304.00000	265,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		400.00000	450,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		329.00000	288,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		451.00000	505,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		280.00000	243,000	15.44	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	19/03/2012	Foreign Exchange Future	7.00	Call		444.00000	497,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		287.00000	249,000	15.45	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		370.00000	417,000	15.58	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		363.00000	319,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		333.00000	370,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		426.00000	372,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		558.00000	619,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		201.00000	171,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		351.00000	393,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		394.00000	345,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		590.00000	652,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		183.00000	154,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		244.00000	271,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		637.00000	573,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		166.00000	184,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		959.00000	886,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		285.00000	316,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		528.00000	468,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		123.00000	135,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,266.00000	1,187,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		622.00000	686,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		165.00000	138,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		118.00000	130,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,311.00000	1,232,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		528.00000	586,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		221.00000	188,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		159.00000	176,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,002.00000	928,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		393.00000	443,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		336.00000	295,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		656.00000	722,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		149.00000	124,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		270.00000	300,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		563.00000	502,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		134.00000	147,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,177.00000	1,099,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		183.00000	202,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		876.00000	804,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		418.00000	469,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		311.00000	271,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		691.00000	758,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		134.00000	110,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		191.00000	212,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		834.00000	764,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		152.00000	168,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,045.00000	970,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		174.00000	193,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		917.00000	845,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		139.00000	154,000	18.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,132.00000	1,056,000	18.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		300.00000	333,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		493.00000	435,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		0.00000	351,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	403,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		0.00000	555,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		0.00000	207,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.34990	7.25910		15.84	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		444.00000	491,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		435.00000	391,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		425.00000	467,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		466.00000	417,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		467.00000	515,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		408.00000	365,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.45580	7.36510		16.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		585.00000	635,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		420.00000	379,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		562.00000	610,000	15.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		447.00000	404,000	15.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		610.00000	661,000	15.66	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		395.00000	355,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		475.00000	431,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		540.00000	587,000	15.88	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.55860	7.46820		16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		497.00000	532,000	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		729.00000	673,000	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	14/12/2012	Foreign Exchange Future	7.75	Call		481.00000	515,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		763.00000	706,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		513.00000	549,000	16.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		695.00000	640,000	16.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		945.00000	883,000	17.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		413.00000	442,000	17.35	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.52380	8.43500		17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,073.00000	1,113,000	17.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,138.00000	1,089,000	17.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,056.00000	1,096,000	17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,171.00000	1,122,000	17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,090.00000	1,131,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,105.00000	1,057,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		823.00000	781,000	16.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,258.00000	1,305,000	16.87	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32110	9.23230		18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,454.00000	1,497,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,422.00000	1,376,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,437.00000	1,479,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,455.00000	1,408,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,471.00000	1,515,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,389.00000	1,344,000	18.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.05790	6.96920			15.25	289,373.90	41	417.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,116.00000	16,225,000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		26,196.00000	20,435,000	15.56		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		11,668.00000	14,438,000	15.87		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		29,748.00000	23,648,000	15.87		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,746.00000	18,222,000	15.25		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		22,826.00000	17,432,000	15.25		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		33,463.00000	27,055,000	16.18		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		10,383.00000	12,845,000	16.18		0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.15170	7.06210		15.62		0.00	0	15.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		31,595.00000	36,703,000	15.54		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		25,385.00000	21,533,000	15.54		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		29,132.00000	34,003,000	15.57		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		27,922.00000	23,833,000	15.57		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		34,200.00000	39,544,000	15.51		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		22,990.00000	19,374,000	15.51		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.29360	11.22470		12.91	12,660,125.60		1,121	34,357.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		145.00000	165,000	13.48		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		420.00000	371,000	13.48		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		132.00000	150,000	13.62		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		457.00000	406,000	13.62		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		159.00000	181,000	13.34		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		384.00000	337,000	13.34		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		108.00000	123,000	13.90		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		533.00000	479,000	13.90		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		45.00000	51,000	15.18		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		920.00000	857,000	15.18	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		147.00000	125,000	13.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		372.00000	419,000	13.23	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		763.00000	824,000	13.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		38.00000	30,000	13.77	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		405.00000	454,000	13.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		130.00000	110,000	13.28	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		228.00000	198,000	13.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		253.00000	292,000	13.02	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		477.00000	529,000	13.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		102.00000	85,000	13.39	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		184.00000	158,000	13.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		309.00000	352,000	13.12	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		280.00000	322,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		205.00000	178,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		67.00000	76,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		742.00000	682,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		89.00000	102,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		614.00000	558,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		81.00000	92,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		656.00000	598,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		231.00000	265,000	12.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		256.00000	221,000	12.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		553.00000	608,000	13.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		78.00000	64,000	13.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		98.00000	112,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		573.00000	518,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		73.00000	84,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		698.00000	640,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		634.00000	692,000	13.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		59.00000	48,000	13.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.43320	11.36360		13.79	6,208,227.60	543	9,345.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		291.00000	325,000	14.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		577.00000	542,000	14.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		276.00000	308,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		612.00000	575,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		307.00000	342,000	14.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		543.00000	509,000	14.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		160.00000	181,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		996.00000	948,000	15.30	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		426.00000	474,000	13.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		362.00000	341,000	13.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		222.00000	249,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		758.00000	716,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		261.00000	292,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		647.00000	609,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		953.00000	1,016,000	13.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		89.00000	83,000	13.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		799.00000	859,000	13.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		135.00000	126,000	13.51	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			11.57690	11.50580		14.34	810,383.00	70	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		564.00000	602,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		508.00000	475,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		541.00000	578,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		535.00000	501,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		589.00000	627,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		483.00000	450,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		521.00000	554,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		565.00000	527,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		398.00000	423,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		792.00000	746,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		809.00000	856,000	14.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		303.00000	279,000	14.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		430.00000	456,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		724.00000	679,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		294.00000	312,000	15.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,088.00000	1,035,000	15.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		613.00000	653,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		457.00000	426,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		872.00000	921,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		266.00000	244,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		464.00000	492,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		658.00000	615,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		750.00000	794,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		344.00000	317,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future			11.73040	11.65880		14.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		571.00000	606,000	14.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		762.00000	726,000	14.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		554.00000	587,000	14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		795.00000	757,000	14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		589.00000	625,000	14.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		730.00000	695,000	14.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08920	0.08820		19.05	10,525.60	118	12,416.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		844.00000	935,000	16.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		24.00000	15,000	16.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		211.00000	245,000	19.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		391.00000	325,000	19.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,821.00000	1,921,000	22.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	22.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,180.00000	1,141,080,000	27.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09050	0.08940		21.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,048.00000	1,140,000	19.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		108.00000	90,000	19.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		464.00000	516,000	21.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		524.00000	466,000	21.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,948.00000	2,057,000	19.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	7,000	19.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87990	9.82440		12.04	12,172,036.80	1,232	58,554.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		298.00000	334,000	12.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		124.00000	104,000	12.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		267.00000	301,000	12.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		143.00000	121,000	12.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		332.00000	369,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		108.00000	89,000	12.32	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		186.00000	160,000	12.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		210.00000	240,000	12.13	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		626.00000	575,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		50.00000	55,000	13.47	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		564.00000	611,000	12.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		40.00000	31,000	12.60	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		72.00000	81,000	13.04	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		498.00000	451,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		133.00000	149,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		309.00000	269,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		26.00000	29,000	14.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		852.00000	799,000	14.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		481.00000	525,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		57.00000	45,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		34.00000	38,000	13.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		760.00000	708,000	13.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		30.00000	33,000	14.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		806.00000	753,000	14.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		39.00000	43,000	13.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		715.00000	663,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.98800	9.93100		12.96	99,880.00	10	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		399.00000	431,000	12.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		268.00000	243,000	12.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		373.00000	404,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		292.00000	266,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		427.00000	459,000	12.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		246.00000	221,000	12.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		308.00000	330,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		377.00000	342,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		548.00000	585,000	12.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		167.00000	147,000	12.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		726.00000	769,000	12.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		95.00000	81,000	12.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		651.00000	692,000	12.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		120.00000	104,000	12.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.10170	10.04170		13.28	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		414.00000	439,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		472.00000	437,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		396.00000	420,000	13.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		504.00000	468,000	13.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		434.00000	462,000	13.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		442.00000	410,000	13.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,073.00000	1,126,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		81.00000	74,000	12.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		361.00000	383,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		569.00000	531,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		558.00000	593,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		316.00000	291,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,117.00000	1,170,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		75.00000	68,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		506.00000	538,000	13.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		364.00000	336,000	13.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		264.00000	279,000	14.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		822.00000	777,000	14.45	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.72400	385.58700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			390.47600	391.35400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.28100	354.02600			173,107,690.00	49	988.00
ALBI	On	03/11/2011	Index Future			358.56300	359.32000			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.40210	7.36110		10.60	4,441,260.00	600	25,454.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		717.00000	757,000	13.99	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	5,000	13.99	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		669.00000	709,000	13.76	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		8.00000	7,000	13.76	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		766.00000	806,000	14.21	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	14.21	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		80.00000	93,000	11.03	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		219.00000	191,000	11.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		96.00000	111,000	10.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		185.00000	159,000	10.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		392.00000	428,000	12.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		31.00000	26,000	12.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		232.00000	263,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		71.00000	61,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		67.00000	78,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		256.00000	226,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		269.00000	302,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		58.00000	50,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	18,000	13.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		605.00000	566,000	13.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		621.00000	661,000	13.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	9,000	13.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		13.00000	15,000	13.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		652.00000	613,000	13.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		574.00000	613,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		13.00000	11,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		308.00000	342,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		47.00000	40,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	9,000	13.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		797.00000	757,000	13.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		114.00000	131,000	10.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		153.00000	129,000	10.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		11.00000	13,000	13.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		700.00000	661,000	13.44	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.42090	7.38080		11.14	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		755.00000	791,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		24.00000	20,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		710.00000	745,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		29.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		800.00000	837,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	16,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		160.00000	175,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		279.00000	254,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		254.00000	276,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		173.00000	155,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.44570	7.40510		11.34	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		354.00000	382,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		199.00000	186,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		325.00000	353,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		220.00000	207,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		384.00000	413,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		179.00000	167,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		273.00000	299,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		268.00000	253,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		554.00000	587,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		99.00000	91,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		154.00000	170,000	11.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		499.00000	474,000	11.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		252.00000	274,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		297.00000	278,000	11.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		518.00000	550,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		113.00000	104,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,218.00000	1,258,000	12.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	12,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.46000	8.44090		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,534.00000	1,549,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		393.00000	389,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,496.00000	1,510,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		405.00000	400,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,572.00000	1,587,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		381.00000	377,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.32750	7.27410		11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		144.00000	184,000	11.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		120.00000	107,000	11.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		122.00000	155,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		148.00000	128,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		173.00000	216,000	11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		99.00000	89,000	11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		19.00000	26,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		545.00000	499,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		23.00000	31,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		499.00000	454,000	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		15.00000	21,000	13.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		591.00000	544,000	13.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		49.00000	65,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		325.00000	288,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		680.00000	732,000	13.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		6.00000	5,000	13.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		401.00000	451,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		27.00000	24,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		10.00000	14,000	13.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		686.00000	637,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.40980	7.35600		12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		283.00000	319,000	12.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		177.00000	159,000	12.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		255.00000	289,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		199.00000	179,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		312.00000	350,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		156.00000	140,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		130.00000	149,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		424.00000	389,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		604.00000	652,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		48.00000	42,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		143.00000	163,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		387.00000	353,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		563.00000	610,000	12.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		57.00000	50,000	12.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		209.00000	235,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		253.00000	225,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		523.00000	569,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		67.00000	59,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		190.00000	215,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		284.00000	255,000	12.18	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.01920	0.02620			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.17680	0.14580			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.63240	8.54410		15.88	0.00	0	922.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		906.00000	991,000	16.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		12.00000	9,000	16.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		860.00000	943,000	16.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		16.00000	11,000	16.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		954.00000	1,040,000	16.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		10.00000	8,000	16.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		307.00000	361,000	15.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		163.00000	129,000	15.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		81.00000	95,000	17.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		587.00000	513,000	17.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		90.00000	106,000	16.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		546.00000	474,000	16.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		768.00000	849,000	16.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		24.00000	17,000	16.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		100.00000	118,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		506.00000	436,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		137.00000	162,000	16.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		393.00000	330,000	16.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		124.00000	146,000	16.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		430.00000	364,000	16.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		72.00000	86,000	17.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		628.00000	554,000	17.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		52.00000	62,000	17.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		758.00000	680,000	17.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		723.00000	802,000	16.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		29.00000	20,000	16.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.75780	8.66740		15.79	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		551.00000	612,000	15.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		184.00000	154,000	15.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		520.00000	579,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		203.00000	171,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		582.00000	645,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		165.00000	137,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		436.00000	489,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		269.00000	231,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		649.00000	716,000	14.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		132.00000	108,000	14.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		836.00000	912,000	14.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		69.00000	54,000	14.53	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_n	19/12/2011	Foreign Exchange Future	8.55	Call		411.00000	461,000	15.49	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Put		294.00000	253,000	15.49	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Call		272.00000	305,000	16.24	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Put		505.00000	447,000	16.24	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		153.00000	172,000	17.72	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		886.00000	814,000	17.72	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		204.00000	228,000	16.98	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		687.00000	620,000	16.98	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		463.00000	518,000	15.35	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		246.00000	210,000	15.35	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		758.00000	831,000	14.68	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		91.00000	73,000	14.68	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		961.00000	1,041,000	14.31	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		44.00000	33,000	14.31	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		305.00000	342,000	15.94	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		438.00000	384,000	15.94	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,049.00000	1,136,000	14.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		32.00000	28,000	14.78	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		343.00000	385,000	15.72	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		376.00000	327,000	15.72	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Call		256.00000	287,000	16.38	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Put		539.00000	479,000	16.38	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Call		386.00000	435,000	15.57	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Put		319.00000	277,000	15.57	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Call		145.00000	162,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		928.00000	854,000	17.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		192.00000	216,000	17.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		725.00000	658,000	17.13	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.50800	160.66200			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.67800	162.83400			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				354.24800	354.97700			0.00	0	181.00
GOVI On	04/08/2011	GOVI		348.00	Call		69,770.00000	62,480,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		69,670.00000	62,380,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		69,870.00000	62,580,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				359.54500	360.28600			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		32,860.00000	25,450,000		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		32,760.00000	25,350,000		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		32,960.00000	25,550,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.67500	155.63200			0.00	0	76.00
IGOV	On	03/11/2011	Index Future			158.00300	157.96000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.34900	415.30300			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.59500	5.57000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.59300	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.61600	5.62000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.67900	5.67000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.75600	5.75000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.81500	5.81000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.12700	6.10000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.49900	6.47000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.81000	6.77000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.07100	7.04000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.36200	7.33000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.64000	7.61000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE		7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE		7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 04/08/2011	JNOTE		7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE		7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE		7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE		7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.69400	348.51600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			352.89300	353.72800			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.55100	7.50600		3.50	0.00	0	11,676.00
R157	On	04/08/2011	Bond Future	7.50	Call		401.00000	289,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		425.00000	489,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		506.00000	379,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		334.00000	383,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		311.00000	214,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		531.00000	610,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,265.00000	1,411,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		59.00000	29,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		258.00000	295,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		625.00000	486,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,219.00000	1,050,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		75.00000	82,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,681.00000	2,505,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		2.00000	2,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.67100	7.62300		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,501.00000	2,348,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		225.00000	248,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		2,653.00000	2,497,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		197.00000	218,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,352.00000	2,202,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		255.00000	281,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.80400	7.75100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,048.00000	2,902,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		514.00000	549,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,179.00000	3,031,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		478.00000	512,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,918.00000	2,775,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		551.00000	589,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.95700	7.90000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,223.00000	2,105,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,114.00000	1,177,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,325.00000	2,204,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,058.00000	1,119,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,123.00000	2,008,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,171.00000	1,238,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.65800	8.61300		10.00	0.00	0	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		134.00000	67,000	9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Put		3,620.00000	3,975,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		193.00000	103,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,190.00000	3,522,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		91.00000	42,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,069.00000	4,442,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,781.00000	3,088,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		270.00000	155,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		747.00000	833,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,560.00000	1,225,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,291.00000	2,879,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		186.00000	196,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,591.00000	9,169,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.73700	8.69100		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,490.00000	4,177,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,689.00000	1,799,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,788.00000	4,467,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,543.00000	1,646,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,201.00000	3,897,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,847.00000	1,966,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,592.00000	2,753,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,135.00000	2,872,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,496.00000	6,805,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		849.00000	734,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,720.00000	4,972,000	10.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		1,509.00000	1,338,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,232.00000	2,014,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,544.00000	3,749,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,094.00000	4,765,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,408.00000	1,502,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.81700	8.77000		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,999.00000	4,719,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,943.00000	3,087,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,264.00000	4,977,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,768.00000	2,905,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,740.00000	4,468,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,126.00000	3,279,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.90300	8.85300		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,756.00000	5,484,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,460.00000	4,631,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,000.00000	5,722,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,268.00000	4,433,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,515.00000	5,249,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,657.00000	4,835,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future			214.54709	214.55667			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,557.00000	2,547,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,507.00000	2,497,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,607.00000	2,597,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.91669	234.91845			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,418.00000	3,417,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,368.00000	3,367,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,468.00000	3,467,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.15700	7.10700		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		541.00000	416,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		108.00000	135,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		659.00000	525,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		75.00000	93,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		435.00000	320,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		153.00000	190,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.25600	7.20200		3.00	0.00	0	953.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		2,339.00000	2,200,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		117.00000	130,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,461.00000	2,321,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		101.00000	114,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,216.00000	2,079,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		131.00000	146,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.36300	7.30300		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,655.00000	2,520,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		223.00000	244,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,765.00000	2,629,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		206.00000	226,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,548.00000	2,415,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		242.00000	265,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49600	7.43000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,581.00000	1,481,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		820.00000	878,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,658.00000	1,555,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		779.00000	833,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,507.00000	1,409,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		865.00000	924,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			173.69220	173.69330			0.00	0	22,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,693.00000	172,692,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		172,643.00000	172,642,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		172,743.00000	172,742,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			176.26102	176.26268			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,763.00000	175,761,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		175,713.00000	175,711,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		175,813.00000	175,811,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.17000	8.11500		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		283.00000	172,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		832.00000	982,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		372.00000	240,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		682.00000	811,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		210.00000	120,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		999.00000	1,170,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.28300	8.22500		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,018.00000	1,832,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		769.00000	848,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,170.00000	1,977,000	5.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		696.00000	768,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,871.00000	1,691,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		848.00000	933,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.40400	8.34300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,900.00000	2,714,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,131.00000	1,213,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,045.00000	2,855,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,062.00000	1,139,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,758.00000	2,577,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,205.00000	1,291,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.53600	8.47200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,810.00000	2,642,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,648.00000	1,749,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,939.00000	2,766,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,570.00000	1,666,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,684.00000	2,520,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,730.00000	1,835,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.32800	8.28300		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		106.00000	56,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,644.00000	1,835,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		153.00000	86,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,417.00000	1,592,000	6.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		72.00000	35,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,884.00000	2,089,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.43200	8.38600		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,656.00000	2,474,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		781.00000	839,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,837.00000	2,649,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		708.00000	760,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,481.00000	2,304,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		861.00000	923,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.54000	8.49100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,564.00000	3,380,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,038.00000	1,100,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,738.00000	3,551,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		968.00000	1,028,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,393.00000	3,213,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,111.00000	1,178,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.65900	8.60800		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,987.00000	2,838,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,298.00000	2,397,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,126.00000	2,973,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,196.00000	2,291,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,852.00000	2,706,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,405.00000	2,507,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.94700	6.90700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		333.00000	261,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		127.00000	144,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		410.00000	333,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		93.00000	105,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		264.00000	200,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		169.00000	193,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.05100	7.00600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,579.00000	1,497,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		99.00000	107,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,665.00000	1,583,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		86.00000	95,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,493.00000	1,412,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		111.00000	121,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.17100	7.12000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,752.00000	1,676,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		194.00000	209,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,827.00000	1,749,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		181.00000	194,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,681.00000	1,605,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		211.00000	226,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.34300	7.28400		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		928.00000	872,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		590.00000	627,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		976.00000	919,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		560.00000	596,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		882.00000	827,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		622.00000	660,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.42600	8.38600		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		303.00000	200,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,082.00000	1,207,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		402.00000	279,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		894.00000	999,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		222.00000	139,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,290.00000	1,435,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.52000	8.47900		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,517.00000	2,350,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,028.00000	1,088,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,697.00000	2,525,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		936.00000	991,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,337.00000	2,176,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,120.00000	1,186,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.61900	8.57600		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,497.00000	3,328,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,242.00000	1,305,000	8.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		3,676.00000	3,503,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,160.00000	1,219,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,322.00000	3,157,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,330.00000	1,396,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.72800	8.68400		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,002.00000	2,866,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,657.00000	2,751,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,146.00000	3,006,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,540.00000	2,630,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,862.00000	2,730,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,778.00000	2,877,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.47000	8.42000		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		290.00000	177,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,326.00000	1,515,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		385.00000	248,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,115.00000	1,280,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		214.00000	122,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,558.00000	1,768,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.55800	8.50700		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,502.00000	2,291,000	8.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Put		1,079.00000	1,169,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,692.00000	2,474,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		980.00000	1,063,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,318.00000	2,114,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,186.00000	1,283,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,851.00000	4,076,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		477.00000	401,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,735.00000	2,919,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		895.00000	778,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,369.00000	1,216,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,005.00000	2,153,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,090.00000	2,859,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		804.00000	874,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.64800	8.59500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,750.00000	3,534,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,449.00000	1,538,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,938.00000	3,718,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,358.00000	1,443,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,565.00000	3,354,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,544.00000	1,638,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.74600	8.69000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,971.00000	3,768,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,245.00000	2,357,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,143.00000	3,935,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,142.00000	2,249,000	9.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		3,803.00000	3,604,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,352.00000	2,468,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.97500	8.94100		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		64.00000	32,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,608.00000	3,838,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		96.00000	51,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,224.00000	3,442,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		42.00000	19,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,005.00000	4,244,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,148.00000	7,885,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.04400	9.00800		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,468.00000	1,337,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,483.00000	3,626,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,620.00000	1,481,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,237.00000	3,372,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,326.00000	1,203,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,741.00000	3,892,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.11200	9.07500		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		3,062.00000	2,901,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,631.00000	3,749,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,248.00000	3,082,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,437.00000	3,549,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,881.00000	2,726,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,834.00000	3,957,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.18300	9.14600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,529.00000	3,377,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,629.00000	4,752,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,709.00000	3,553,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,429.00000	4,548,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,355.00000	3,207,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,838.00000	4,965,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.39387	130.39456			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,395.00000	24,394,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,345.00000	24,344,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,445.00000	24,444,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.05643	108.05924			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,559.00000	106,556,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,509.00000	106,506,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,609.00000	106,606,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.65454	109.65763			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,408.00000	108,405,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,358.00000	108,355,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,458.00000	108,455,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.50833	106.50910			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,009.00000	104,008,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,959.00000	103,958,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.45	Call		104,059.00000	104,058,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.08356	108.08451			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,585.00000	105,584,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,535.00000	105,534,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,635.00000	105,634,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.97700	8.93700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,950.00000	8,266,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,497.00000	7,813,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,406.00000	8,722,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.05300	9.01200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,083.00000	2,402,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,680.00000	1,998,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,490.00000	2,809,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future			9.13100	9.08900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		689.00000	1,010,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		301.00000	623,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,079.00000	1,401,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.20900	9.16600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		633.00000	308,000		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		1,006.00000	681,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		257.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	68,000		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			14,231.07000	14,107.37000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.11300	350.82100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.84700	355.56400			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09080	1.07850		15.06	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		188.00000	230,000	15.06	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		403.00000	322,000	15.06	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		82.00000	101,000	16.78	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		797.00000	693,000	16.78	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		418.00000	502,000	13.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		133.00000	94,000	13.87	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.10730	1.09540		15.17	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		417.00000	471,000	15.17	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		463.00000	398,000	15.17	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		260.00000	294,000	16.32	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		806.00000	721,000	16.32	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		669.00000	749,000	14.29	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		215.00000	176,000	14.29	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>566,066,430.50</b>	<b>54,232</b>	<b>981,359.00</b>
<b><u>i-Bonds</u></b>									
1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA381L On	09/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA382L On	21/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA383L On	22/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	20,000,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	521,040,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			70,000,000,000.00	700,000	700,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	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			0.00	0	17,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	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
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,479,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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



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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			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
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,000,000.00
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
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
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
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137	On 20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

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

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		18,380,000,000,000.00	183,800,000	183,800,000	575,900,000.00
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		1,480,000,000,000.00	14,800,000	14,800,000	30,400,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	496,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		786,250,000.00	85,000	85,000	272,885,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	352,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	294,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	190,173,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
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	5,000,000.00
FRB05	On	21/12/2018	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
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
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			58,400,000,000.00	584,000	292,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			160,000,000.00	1,600,000	1,600,000.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	50,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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
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	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	18/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB84 On	26/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2012	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
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	6,080,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	30,000,000.00	
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	38,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA129	On	21/07/2012			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	100,000.00
LUX45	On	23/09/2011	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
MAQ00:On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00:On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01:On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01:On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01:On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02:On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02:On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02:On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02:On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01:On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01:On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01:On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10:On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14:On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	70,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	22,092,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	1,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			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
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	370,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	170,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			200,000,000,000.00	2,000,000	1,830,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			50,000,000,000.00	500,000	8,250,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			7,000,000,000.00	70,000	70,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	9,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	19,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.57500	5.53000		1,473,574,712,050.00		264,318,334	200,331,667.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.52500	7.48000		114,492,875,000,000.00		15,215,000,000	13,298,174,500.00
R158P	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
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			8.64000	8.59500		34,747,056,000,000.00	4,021,650,000	7,666,407,554.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		1,926,670,310,400.00	1,605,558,592	3,158,171,156.00	
R197	On	07/12/2023	Spot Bond			2.58000	2.58000		154,800,000,000.00	60,000,000	228,850,000.00	
R201	On	21/12/2014	Spot Bond			7.13500	7.08500		9,292,923,670,000.00	1,302,442,000	3,962,453,000.00	
R202	On	07/12/2033	Spot Bond			2.60000	2.60000		275,600,000,000.00	106,000,000	2,194,510,000.00	
R203	On	15/09/2017	Spot Bond			8.14500	8.09000		30,302,658,000,000.00	3,720,400,000	5,551,462,367.00	
R204	On	21/12/2018	Spot Bond			8.30500	8.26000		24,704,160,965,000.00	2,974,613,000	6,886,681,687.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,835,000,000.00
R206	On	15/01/2014	Spot Bond			6.92500	6.88500		56,915,224,625,000.00	8,218,805,000	2,572,360,000.00	
R207	On	15/01/2020	Spot Bond			8.40500	8.36500		37,236,881,625,000.00	4,430,325,000	8,140,799,800.00	
R208	On	31/03/2021	Spot Bond			8.45000	8.40000		22,995,762,400,000.00	2,721,392,000	8,481,060,270.00	
R209	On	31/03/2036	Spot Bond			8.96000	8.92500		17,916,702,720,000.00	1,999,632,000	8,046,440,081.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			460,607,100,000.00	173,814,000	1,142,910,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			4,025,340,000,000.00	2,033,000,000	1,258,010,000.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			287,593,600,000.00	111,040,000	344,040,000.00
R213	On	28/02/2031	Spot Bond			8.96000	8.92000			4,605,440,000,000.00	514,000,000	1,360,839,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,257,400,000,000.00	2,039,600,000	2,167,400,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	2,100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	41,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			3,565,000,000.00	620,000	620,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2012	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			26,000,000,000.00	260,000	260,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000		16,179,200,000,000.00		161,792,000	80,896,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2012			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	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000		35,600,000,000,000.00	0.00	356,000,000	178,000,000.00
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
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,056,320,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		14,600,000,000,000.00		146,000,000	334,050,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		16,800,000,000,000.00		168,000,000	196,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		13,600,000,000,000.00		136,000,000	75,060,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	178,780,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	125,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>549,030,221,977,450.00</b>	<b>53,251,840,926</b>	<b>86,270,618,942.00</b>
<b>Grand Total:</b>							<b>549,030,788,043,881.00</b>	<b>53,251,895,158</b>	<b>86,271,600,301.00</b>