



# Daily MTM Report

Daily summary for: 30/08/2011

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			7.09870	7.05260		16.78	191,089,905.30	26,919	228,965.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		5.00000	4,000	27.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,002.00000	955,000	27.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		4.00000	4,000	27.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,051.00000	1,005,000	27.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	5,000	26.88	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		953.00000	906,000	26.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		757.00000	711,000	25.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		10.00000	10,000	25.08	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		34.00000	36,000	20.28	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		381.00000	337,000	20.28	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		277.00000	313,000	15.34	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		24.00000	14,000	15.34	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		203.00000	232,000	15.82	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		50.00000	33,000	15.82	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		426.00000	381,000	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		29.00000	30,000	20.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		565.00000	519,000	22.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		18.00000	18,000	22.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		363.00000	405,000	15.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		10.00000	6,000	15.59	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	16.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		458.00000	502,000	16.58	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		145.00000	112,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		98.00000	111,000	16.78	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,747.00000	2,701,000	30.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		295.00000	253,000	19.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		48.00000	52,000	19.11	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		215.00000	177,000	17.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		68.00000	76,000	17.95	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		4.00000	2,000	17.07	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		507.00000	551,000	17.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		319.00000	357,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		16.00000	8,000	15.10	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		36.00000	22,000	15.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		239.00000	271,000	15.58	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		472.00000	426,000	21.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		25.00000	25,000	21.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		171.00000	196,000	16.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		68.00000	47,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		16.00000	16,000	23.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		613.00000	567,000	23.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		82.00000	92,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		179.00000	143,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		142.00000	164,000	16.30	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		89.00000	65,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		654.00000	700,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	12,000	24.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		709.00000	663,000	24.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,303.00000	1,349,000	23.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		57.00000	63,000	18.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		254.00000	214,000	18.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		21.00000	22,000	22.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		518.00000	473,000	22.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,253.00000	1,299,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	3,000	28.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,101.00000	1,054,000	28.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,203.00000	1,249,000	22.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		14.00000	13,000	23.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		661.00000	614,000	23.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		753.00000	799,000	19.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,353.00000	1,399,000	23.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		117.00000	135,000	16.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		114.00000	86,000	16.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		410.00000	453,000	16.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		7.00000	4,000	16.09	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		40.00000	43,000	19.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		337.00000	294,000	19.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	7,000	25.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		855.00000	808,000	25.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	3,000	29.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		0.00000	1,154,000	29.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		0.00000	1,149,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		0.00000	849,000	19.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	3,000	28.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		0.00000	1,104,000	28.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19000	7.14310		17.70	13,452,490.00	1,871	63,908.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		213.00000	222,000	18.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		420.00000	382,000	18.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		199.00000	207,000	18.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		456.00000	417,000	18.76	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		228.00000	239,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		385.00000	349,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		102.00000	84,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		495.00000	524,000	15.89	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		953.00000	906,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		96.00000	96,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		204.00000	177,000	16.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		347.00000	367,000	16.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		351.00000	316,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		244.00000	256,000	17.96	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,010.00000	1,051,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		17.00000	11,000	16.58	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		531.00000	491,000	19.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		174.00000	181,000	19.29	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		732.00000	769,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		39.00000	29,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		777.00000	815,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		34.00000	25,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		915.00000	955,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		22.00000	15,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		91.00000	90,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		998.00000	950,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,202.00000	1,245,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		9.00000	5,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		186.00000	194,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		493.00000	454,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		531.00000	562,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		88.00000	72,000	15.82	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		460.00000	488,000	15.97	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		117.00000	98,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		107.00000	108,000	21.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		864.00000	818,000	21.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		136.00000	139,000	20.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		693.00000	649,000	20.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		429.00000	454,000	16.04	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		136.00000	114,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		869.00000	908,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		26.00000	18,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		823.00000	861,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		30.00000	21,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,154.00000	1,196,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		11.00000	6,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		120.00000	122,000	20.91	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		777.00000	732,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		153.00000	158,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		610.00000	568,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		608.00000	640,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		65.00000	50,000	15.68	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,300.00000	1,344,000	17.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		7.00000	4,000	17.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		113.00000	115,000	21.18	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	19/12/2011	Foreign Exchange Future	7.85	Put		820.00000	775,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		318.00000	285,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		261.00000	275,000	17.70	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		648.00000	682,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		55.00000	42,000	15.60	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		0.00000	65,000	23.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		0.00000	1,225,000	23.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		0.00000	76,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		0.00000	1,086,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		0.00000	1,099,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	9,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		0.00000	296,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		0.00000	256,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		0.00000	423,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	133,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		0.00000	318,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		0.00000	228,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		0.00000	600,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	60,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		0.00000	1,003,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	13,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		0.00000	68,000	23.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		0.00000	1,178,000	23.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		0.00000	724,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		0.00000	34,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		0.00000	394,000	16.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	154,000	16.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		0.00000	148,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	608,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.27510	7.22820		17.88	589,283.10	81	17,731.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		470.00000	489,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		278.00000	250,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		447.00000	464,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		305.00000	275,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		494.00000	514,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		252.00000	225,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		487.00000	507,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		259.00000	232,000	16.65	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		419.00000	435,000	17.27	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		341.00000	310,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		379.00000	393,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		401.00000	368,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		601.00000	628,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		173.00000	153,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		399.00000	414,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		371.00000	339,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		634.00000	662,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		156.00000	137,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		283.00000	292,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		605.00000	567,000	18.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		198.00000	201,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		920.00000	876,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		327.00000	338,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		499.00000	463,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		149.00000	149,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,221.00000	1,174,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		668.00000	697,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		140.00000	122,000	16.11	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		143.00000	143,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,265.00000	1,218,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		570.00000	595,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		192.00000	170,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		190.00000	193,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		962.00000	918,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		441.00000	458,000	17.06	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		313.00000	283,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		703.00000	733,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		125.00000	108,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		312.00000	322,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		534.00000	497,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		161.00000	162,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,133.00000	1,087,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		216.00000	220,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		838.00000	795,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		463.00000	482,000	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		285.00000	257,000	16.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		740.00000	771,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		112.00000	96,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		226.00000	231,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		798.00000	756,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		182.00000	185,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,004.00000	960,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		207.00000	211,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		879.00000	836,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		168.00000	169,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,090.00000	1,044,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		344.00000	356,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		466.00000	431,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		361.00000	374,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		433.00000	399,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		539.00000	564,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		211.00000	189,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		0.00000	253,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		0.00000	678,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		0.00000	177,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		0.00000	1,002,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		0.00000	307,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	532,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		0.00000	936,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	61,000	16.27	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	6.15	Call		0.00000	1,160,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	35,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		0.00000	278,000	19.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	603,000	19.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	156,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		0.00000	1,131,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		0.00000	1,115,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	40,000	16.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.36060	7.31360		17.72	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		495.00000	510,000	17.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		431.00000	399,000	17.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		475.00000	490,000	17.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		461.00000	429,000	17.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		515.00000	532,000	17.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		401.00000	371,000	17.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.44980	7.40350		18.09	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		632.00000	651,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		429.00000	401,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		611.00000	629,000	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		458.00000	429,000	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		654.00000	674,000	17.09	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		401.00000	374,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		488.00000	458,000	17.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		591.00000	608,000	17.59	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.54990	7.50390		18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		562.00000	575,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		758.00000	725,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		546.00000	559,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		792.00000	759,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		579.00000	592,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		725.00000	692,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		971.00000	935,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		475.00000	485,000	19.52	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.54050	8.49320		20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,236.00000	1,242,000	19.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,243.00000	1,202,000	19.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,219.00000	1,225,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,276.00000	1,235,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,253.00000	1,260,000	19.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,210.00000	1,170,000	19.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		932.00000	895,000	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,425.00000	1,435,000	19.24	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.40620	9.35890		21.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,697.00000	1,700,000	20.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,538.00000	1,494,000	20.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,680.00000	1,683,000	20.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,571.00000	1,527,000	20.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,715.00000	1,718,000	20.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,506.00000	1,462,000	20.85	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				7.09870	7.05260		16.78	85,184.40	12	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			9,800.00000	11,060,000	16.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			14,540.00000	11,190,000	16.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			8,187.00000	9,167,000	17.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			17,927.00000	14,297,000	17.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			11,720.00000	13,534,000	16.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			11,460.00000	8,664,000	16.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			21,581.00000	17,721,000	17.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			6,841.00000	7,591,000	17.95	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.19000	7.14310		17.70	35,950.00	5	97.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			34,743.00000	36,724,000	16.75	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			20,433.00000	17,724,000	16.75	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			32,341.00000	34,180,000	16.99	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			23,031.00000	20,180,000	16.99	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			37,307.00000	39,436,000	16.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			17,997.00000	15,436,000	16.51	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.55250	11.58380		14.29	11,760,445.00	1,018	22,001.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			208.00000	182,000	14.33	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			124.00000	130,000	14.33	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			180.00000	155,000	14.29	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			146.00000	153,000	14.29	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			238.00000	211,000	14.38	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			104.00000	109,000	14.38	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			135.00000	117,000	14.84	0.00	0	5,490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		201.00000	215,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		35.00000	30,000	17.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		551.00000	578,000	17.30	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		13.00000	14,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		597.00000	566,000	14.78	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,087.00000	1,055,000	18.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	3,000	18.93	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		645.00000	613,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		11.00000	11,000	14.83	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		36.00000	39,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		420.00000	391,000	14.60	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		742.00000	710,000	15.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		8.00000	8,000	15.74	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		22.00000	24,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		506.00000	476,000	14.69	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		462.00000	433,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		28.00000	31,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		65.00000	55,000	16.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		381.00000	403,000	16.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		101.00000	87,000	15.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		267.00000	285,000	15.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		88.00000	75,000	15.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		304.00000	323,000	15.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		380.00000	351,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		46.00000	49,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		840.00000	808,000	16.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	6,000	16.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		117.00000	101,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		233.00000	249,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		75.00000	64,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		341.00000	362,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		938.00000	907,000	17.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		4.00000	5,000	17.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.68870	11.72040		15.75	5,575,509.90	477	12,325.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		444.00000	422,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		374.00000	383,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		421.00000	400,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		401.00000	411,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		468.00000	445,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		348.00000	356,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		255.00000	241,000	17.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		735.00000	752,000	17.20	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		634.00000	606,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		214.00000	217,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		344.00000	326,000	16.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		524.00000	537,000	16.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		400.00000	380,000	15.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		430.00000	441,000	15.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,260.00000	1,226,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		40.00000	37,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,082.00000	1,048,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		62.00000	59,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.81510	11.84690		16.46	59,075.50	5	2,782.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		773.00000	749,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		376.00000	384,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		746.00000	723,000	15.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		399.00000	408,000	15.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		800.00000	776,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		353.00000	361,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		721.00000	698,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		424.00000	433,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		562.00000	545,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		615.00000	630,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,056.00000	1,026,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		209.00000	211,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		603.00000	584,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		556.00000	569,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		426.00000	413,000	17.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		879.00000	898,000	17.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		828.00000	803,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		331.00000	338,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,129.00000	1,098,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		182.00000	183,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		648.00000	628,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		501.00000	513,000	16.29	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		986.00000	957,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		239.00000	242,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.94170	11.97290		16.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		766.00000	747,000	16.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		643.00000	655,000	16.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		744.00000	726,000	16.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		671.00000	684,000	16.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		788.00000	768,000	16.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		615.00000	626,000	16.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09250	0.09170		15.44	188,422.50	2,037	12,401.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,171.00000	1,251,000	23.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		236.00000	293,000	15.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		66.00000	43,000	15.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,170.00000	2,250,000	26.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	26.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.38	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,830.00000	1,140,750,000	39.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09380	0.09300		18.46	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,322.00000	1,395,000	17.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		22.00000	15,000	17.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		556.00000	593,000	18.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		256.00000	213,000	18.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,305.00000	2,384,000	23.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	4,000	23.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.24850	10.24860		13.92	58,867,384.00	5,744	60,919.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		604.00000	603,000	14.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		5.00000	5,000	14.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		555.00000	554,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		6.00000	6,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		653.00000	652,000	14.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	4,000	14.60	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		12.00000	11,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		461.00000	459,000	13.26	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		238.00000	232,000	14.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		87.00000	80,000	14.81	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		950.00000	950,000	17.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	2,000	17.45	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		141.00000	132,000	13.92	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		142.00000	134,000	13.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		294.00000	289,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		45.00000	41,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		38.00000	33,000	16.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		439.00000	435,000	16.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		851.00000	850,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		53.00000	47,000	15.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		354.00000	349,000	15.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		45.00000	39,000	16.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		396.00000	391,000	16.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		63.00000	56,000	15.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		314.00000	308,000	15.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		7.00000	5,000	18.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		858.00000	857,000	18.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		5.00000	4,000	18.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		906.00000	906,000	18.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		1.00000	1,000	20.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,352.00000	1,353,000	20.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		18.00000	15,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		619.00000	617,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		103.00000	95,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		204.00000	197,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		166.00000	158,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		117.00000	110,000	13.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.36860	10.36810		15.26	2,332,935.00	225	5,371.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		681.00000	675,000	14.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		113.00000	106,000	14.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		644.00000	638,000	14.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		126.00000	119,000	14.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		719.00000	712,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		101.00000	93,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		547.00000	540,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		179.00000	171,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		879.00000	873,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		61.00000	54,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,097.00000	1,093,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		29.00000	24,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,008.00000	1,003,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		40.00000	34,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		79.00000	74,000	19.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,461.00000	1,455,000	19.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		578.00000	572,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		160.00000	153,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		91.00000	86,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,323.00000	1,317,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		921.00000	916,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		53.00000	47,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		172.00000	166,000	17.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		804.00000	797,000	17.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		410.00000	403,000	15.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		292.00000	284,000	15.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		87.00000	82,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,369.00000	1,363,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		364.00000	357,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		346.00000	338,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		517.00000	510,000	14.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		199.00000	191,000	14.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		837.00000	832,000	13.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		69.00000	63,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		139.00000	132,000	17.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		971.00000	963,000	17.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.48090	10.48000		15.79	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		679.00000	671,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		299.00000	290,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		652.00000	644,000	15.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		322.00000	313,000	15.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		707.00000	699,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		277.00000	268,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,484.00000	1,480,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		54.00000	49,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		601.00000	593,000	15.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		371.00000	362,000	15.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		868.00000	860,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		188.00000	179,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,529.00000	1,526,000	15.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		49.00000	45,000	15.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		800.00000	792,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		220.00000	211,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		452.00000	443,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		572.00000	562,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		400.00000	392,000	16.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		670.00000	661,000	16.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		577.00000	569,000	15.35	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	10.30	Put		397.00000	388,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		303.00000	295,000	17.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		923.00000	914,000	17.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		224.00000	216,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,244.00000	1,235,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		355.00000	346,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		775.00000	765,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		187.00000	179,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,457.00000	1,448,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		341.00000	333,000	16.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		811.00000	802,000	16.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,052.00000	1,045,000	14.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		122.00000	114,000	14.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		260.00000	252,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,080.00000	1,071,000	17.67	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			410.41300	409.64000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			416.65800	415.87400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			376.51900	375.95400			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			382.24800	381.67500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.13550	7.08890		17.28	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		432.00000	466,000	15.27	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		43.00000	31,000	15.27	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		392.00000	424,000	15.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DA	On 24/10/2011	Can-Do Future	6.75	Put		53.00000	39,000	15.31	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	6.65	Call		474.00000	509,000	15.23	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	6.65	Put		35.00000	24,000	15.23	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Put		148.00000	121,000	16.45	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Call		237.00000	256,000	16.45	0.00	0	14,286.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Put		415.00000	373,000	19.11	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Call		104.00000	108,000	19.11	0.00	0	6,757.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future			7.56520	7.48360		14.08	0.00	0	25,785.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Call		834.00000	916,000	21.18	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	21.18	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Call		785.00000	866,000	20.80	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.80	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Call		884.00000	966,000	21.57	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.57	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Call		93.00000	136,000	14.21	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Put		109.00000	71,000	14.21	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Call		120.00000	168,000	14.35	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Put		86.00000	53,000	14.35	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Call		489.00000	568,000	17.24	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Put		5.00000	3,000	17.24	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Call		303.00000	375,000	15.01	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Put		19.00000	10,000	15.01	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Call		73.00000	107,000	14.08	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Put		139.00000	92,000	14.08	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	7.15	Call		347.00000	421,000	15.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		13.00000	6,000	15.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	10,000	15.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		473.00000	395,000	15.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		735.00000	816,000	20.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		5.00000	8,000	15.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		521.00000	443,000	15.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		686.00000	767,000	20.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	20.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		394.00000	470,000	15.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		10.00000	5,000	15.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		3.00000	4,000	17.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		669.00000	589,000	17.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		150.00000	205,000	14.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		66.00000	40,000	14.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		4.00000	6,000	16.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		570.00000	491,000	16.21	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.57650	7.49420		14.23	1,894,125.00	250	831.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		864.00000	946,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	20,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		818.00000	894,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	18,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		910.00000	992,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	16,000	16.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		229.00000	272,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		235.00000	196,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		339.00000	393,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		145.00000	117,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.59610	7.51350		14.16	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		454.00000	508,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		191.00000	162,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		425.00000	477,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		212.00000	181,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		485.00000	541,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		172.00000	145,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		371.00000	419,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		258.00000	223,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		663.00000	730,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		100.00000	84,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		230.00000	260,000	14.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		467.00000	414,000	14.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		346.00000	391,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		283.00000	245,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		625.00000	690,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		112.00000	94,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,332.00000	1,411,000	16.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	15,000	16.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.59950	8.51030		14.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,582.00000	1,652,000	12.98	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	14/12/2015	Foreign Exchange Future	7.30	Put		372.00000	353,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,548.00000	1,617,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		388.00000	368,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,617.00000	1,687,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		357.00000	338,000	13.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.23720	7.21550		9.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		58.00000	61,000	9.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		93.00000	74,000	9.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		42.00000	43,000	10.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		127.00000	106,000	10.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		78.00000	88,000	10.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		63.00000	51,000	10.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		586.00000	564,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		2.00000	2,000	14.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		537.00000	515,000	14.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	15.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		636.00000	614,000	15.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		9.00000	8,000	12.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		344.00000	321,000	12.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		616.00000	638,000	15.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	15.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		320.00000	340,000	11.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		5.00000	3,000	11.42	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	19/09/2011	Foreign Exchange Future	7.95	Call		1.00000	0,000	15.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		736.00000	713,000	15.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.31600	7.29330		12.11	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		220.00000	228,000	12.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		177.00000	162,000	12.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		196.00000	203,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		203.00000	187,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		247.00000	255,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		154.00000	139,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		96.00000	97,000	13.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		453.00000	431,000	13.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		532.00000	548,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		39.00000	32,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		106.00000	107,000	13.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		413.00000	391,000	13.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		490.00000	505,000	11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		47.00000	39,000	11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		159.00000	164,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		266.00000	248,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		448.00000	463,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		55.00000	47,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		144.00000	148,000	12.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		301.00000	282,000	12.79	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00360	0.00660			0.00	0	22,388.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 19/09/2011	Can-Do Future			0.21860	0.18590			0.00	0	21,898.00
CHF / R	On 19/09/2011	Foreign Exchange Future			8.67410	8.59600		19.21	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Call		949.00000	1,026,000	23.40	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Put		3.00000	2,000	23.40	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Call		900.00000	976,000	23.17	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Put		4.00000	2,000	23.17	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Call		998.00000	1,075,000	23.62	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	1,000	23.62	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.40	Call		272.00000	320,000	18.03	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.40	Put		76.00000	46,000	18.03	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.05	Call		56.00000	56,000	22.62	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.05	Put		510.00000	432,000	22.62	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.00	Call		63.00000	64,000	22.19	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.00	Put		467.00000	390,000	22.19	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.80	Call		802.00000	878,000	22.72	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.80	Put		6.00000	4,000	22.72	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.95	Call		71.00000	74,000	21.77	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.95	Put		425.00000	350,000	21.77	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.80	Call		101.00000	112,000	20.49	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.80	Put		305.00000	238,000	20.49	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.85	Call		90.00000	97,000	20.91	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	8.85	Put		344.00000	273,000	20.91	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.10	Call		49.00000	49,000	23.05	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	9.10	Put		553.00000	475,000	23.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		34.00000	32,000	24.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		688.00000	608,000	24.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		752.00000	828,000	22.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		6.00000	4,000	22.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.81440	8.73860		19.39	1,383,860.80	157	264.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		612.00000	652,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		173.00000	138,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		583.00000	618,000	17.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		194.00000	154,000	17.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		644.00000	687,000	17.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		155.00000	123,000	17.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		503.00000	528,000	18.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		264.00000	214,000	18.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		712.00000	761,000	17.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		123.00000	97,000	17.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		902.00000	963,000	17.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		63.00000	49,000	17.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		479.00000	501,000	18.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		290.00000	237,000	18.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		342.00000	345,000	19.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		503.00000	431,000	19.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		218.00000	207,000	21.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		879.00000	793,000	21.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		271.00000	266,000	20.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		682.00000	602,000	20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		529.00000	557,000	18.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		240.00000	193,000	18.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		823.00000	879,000	17.32	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		84.00000	65,000	17.32	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,036.00000	1,100,000	17.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		47.00000	36,000	17.80	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		376.00000	383,000	19.39	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		437.00000	369,000	19.39	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,127.00000	1,194,000	18.21	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		38.00000	30,000	18.21	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		414.00000	427,000	19.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		375.00000	313,000	19.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		326.00000	327,000	20.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		537.00000	463,000	20.03	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		456.00000	475,000	18.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		317.00000	261,000	18.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		209.00000	197,000	22.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		920.00000	833,000	22.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		259.00000	253,000	21.09	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		720.00000	639,000	21.09	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			376.99200	376.42700			0.00	0	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		194,270.00000	199,920,000		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		194,170.00000	199,820,000		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		194,370.00000	200,020,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			382.72900	382.15600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		131,560.00000	137,290,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		131,460.00000	137,190,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		131,660.00000	137,390,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.31800	163.31800			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.80300	165.80300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.64600	448.54300			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.54000	5.53000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.51000	5.49000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.41000	5.42000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.33000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.32000	5.37000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.32000	5.37000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.31000	5.38000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.36000	5.45000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.51000	5.59000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.67000	5.76000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.89000	5.97000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.14000	6.21000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			373.54100	372.97900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			379.22600	378.65500			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.52700	6.58100		3.25	0.00	0	15,490.00

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	8.25	Call		6,185.00000	6,392,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,364.00000	6,571,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,006.00000	6,213,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		709.00000	600,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		590.00000	688,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		147.00000	113,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,738.00000	1,911,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,063.00000	2,246,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		96.00000	72,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,650.00000	3,854,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		10.00000	7,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.56100	6.61900		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,520.00000	6,724,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		19.00000	16,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,685.00000	6,889,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		18.00000	14,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,356.00000	6,560,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		22.00000	19,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.60200	6.66600		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,256.00000	5,453,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		125.00000	109,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,403.00000	5,602,000	3.67	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	03/05/2012	Bond Future	8.30	Put		115.00000	100,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,109.00000	5,305,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		136.00000	118,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.65700	6.72600		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,256.00000	4,431,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		412.00000	374,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,381.00000	4,558,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		389.00000	353,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,131.00000	4,305,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		435.00000	396,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			7.96600	7.97200		10.25	0.00	0	24,731.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,805.00000	9,860,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		81.00000	76,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,235.00000	10,290,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		67.00000	62,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,377.00000	9,430,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		99.00000	92,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		208.00000	197,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,674.00000	7,723,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,551.00000	1,512,000	10.01	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	8.10	Call		2,827.00000	2,848,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		777.00000	749,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,489.00000	4,522,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		6,025.00000	6,067,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		414.00000	396,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,664.00000	10,720,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		55.00000	51,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.02100	8.02700		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,833.00000	9,877,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		747.00000	732,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,209.00000	10,253,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		683.00000	668,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,460.00000	9,502,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		817.00000	799,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.08000	8.08600		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,002.00000	10,040,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,580.00000	1,560,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,344.00000	10,383,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,486.00000	1,467,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,663.00000	9,701,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,680.00000	1,659,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.14500	8.15100		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,338.00000	8,370,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,818.00000	2,793,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,650.00000	8,683,000	11.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Put		2,686.00000	2,662,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		8,034.00000	8,065,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,961.00000	2,935,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.91734	213.98411			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,984.00000	1,917,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		1,934.00000	1,867,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,034.00000	1,967,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			245.72469	245.71407			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,214.00000	7,225,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		7,164.00000	7,175,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		7,264.00000	7,275,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.17800	6.23700		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,991.00000	5,163,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,128.00000	5,300,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,853.00000	5,025,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.17900	6.24300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,247.00000	5,419,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		5.00000	4,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,373.00000	5,545,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		4.00000	3,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,121.00000	5,293,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	5,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.18700	6.25900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,698.00000	3,862,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		91.00000	77,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,808.00000	3,974,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		83.00000	71,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,587.00000	3,751,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		99.00000	84,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.20800	6.28800		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,928.00000	3,079,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Put		249.00000	220,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,024.00000	3,176,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		236.00000	209,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,834.00000	2,983,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		264.00000	233,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.93284	185.92486			0.00	0	26,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,425.00000	185,433,000		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		185,375.00000	185,383,000		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		185,475.00000	185,483,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.09781	186.08982			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,090.00000	9,098,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,040.00000	9,048,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,140.00000	9,148,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.30300	7.34500		5.25	1,056,533.60	10	2,077.00

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	8.50	Call		5,389.00000	5,589,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		10.00000	8,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,612.00000	5,812,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		8.00000	6,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,166.00000	5,365,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		13.00000	9,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.36800	7.41300		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,091.00000	6,284,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		131.00000	115,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,294.00000	6,488,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		119.00000	105,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,890.00000	6,082,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		145.00000	129,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.44100	7.48800		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,775.00000	5,954,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		360.00000	331,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,957.00000	6,138,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		335.00000	308,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,594.00000	5,771,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		387.00000	355,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.52400	7.57500		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,552.00000	4,719,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		717.00000	668,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,718.00000	4,887,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		681.00000	633,000	5.29	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		4,389.00000	4,554,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		757.00000	705,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.50200	7.54400		6.25	0.00	0	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,402.00000	6,631,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		12.00000	9,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,653.00000	6,883,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		9.00000	7,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,150.00000	6,379,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		15.00000	12,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.56500	7.61000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,231.00000	7,456,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		130.00000	114,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,461.00000	7,688,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		116.00000	103,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,001.00000	7,225,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		145.00000	128,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.63700	7.68300		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,946.00000	6,140,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		614.00000	570,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,148.00000	6,344,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		574.00000	532,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,747.00000	5,938,000	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.70	Put		657.00000	610,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.71800	7.76700		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,691.00000	4,868,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,115.00000	1,047,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,874.00000	5,053,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,059.00000	994,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,513.00000	4,686,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,175.00000	1,104,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.85000	5.89900		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,735.00000	3,836,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,833.00000	3,935,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,636.00000	3,738,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.80400	5.85900		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,849.00000	3,950,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,936.00000	4,037,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	1,000	2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		3,762.00000	3,863,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	2,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.76200	5.82700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,708.00000	2,806,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		53.00000	46,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,782.00000	2,880,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		49.00000	42,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,634.00000	2,732,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		57.00000	50,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.72000	5.79600		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,089.00000	2,182,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		105.00000	93,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,151.00000	2,244,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		100.00000	87,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,029.00000	2,120,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		112.00000	98,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.70200	7.72800		7.00	104,540,394.00	1,050	8,599.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,810.00000	5,958,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		30.00000	25,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,076.00000	6,225,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		24.00000	20,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,545.00000	5,692,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		37.00000	31,000	7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	7.90	Put		714.00000	652,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,718.00000	1,809,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,765.00000	2,883,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		324.00000	289,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,729.00000	3,862,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		158.00000	138,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,832.00000	2,702,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		275.00000	298,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,076.00000	996,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,205.00000	1,278,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		616.00000	560,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,910.00000	2,007,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,981.00000	4,117,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		130.00000	113,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.76500	7.79300		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,844.00000	6,987,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		236.00000	219,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,083.00000	7,228,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		214.00000	199,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,607.00000	6,748,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		262.00000	242,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.83800	7.86700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,630.00000	5,753,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		870.00000	831,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,837.00000	5,961,000	8.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Put		816.00000	779,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,426.00000	5,547,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		927.00000	887,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.91900	7.95000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,325.00000	5,446,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,123.00000	1,076,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,523.00000	5,646,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,066.00000	1,021,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,130.00000	5,250,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,183.00000	1,136,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.74400	7.77600		8.25	7,532,810.40	80	7,301.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,930.00000	6,124,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		46.00000	39,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,210.00000	6,405,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		37.00000	31,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,650.00000	5,842,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		57.00000	47,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		785.00000	706,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,872.00000	1,995,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		365.00000	320,000	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.20	Call		2,986.00000	3,143,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,007.00000	4,183,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		182.00000	156,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,772.00000	6,969,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		25.00000	20,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.80300	7.83500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,119.00000	7,294,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		284.00000	262,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,372.00000	7,548,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		259.00000	237,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,868.00000	7,040,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		313.00000	288,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.86700	7.90200		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,013.00000	7,184,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		698.00000	658,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,244.00000	7,417,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		654.00000	617,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,784.00000	6,953,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		744.00000	703,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.94000	7.97500		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,653.00000	5,802,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,243.00000	1,186,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,867.00000	6,019,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,182.00000	1,128,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,443.00000	5,590,000	8.20	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	02/08/2012	Bond Future	8.70	Put		1,309.00000	1,251,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.24500	8.26100		13.75	0.00	0	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,510.00000	4,617,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		439.00000	407,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,841.00000	4,951,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		373.00000	344,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,186.00000	4,289,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		516.00000	480,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.29200	8.30900		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,604.00000	6,712,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,004.00000	966,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,902.00000	7,013,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		922.00000	887,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,310.00000	6,416,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,094.00000	1,053,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.34200	8.35900		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,950.00000	7,049,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,787.00000	1,741,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,223.00000	7,324,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Put		1,680.00000	1,636,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,680.00000	6,777,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,900.00000	1,852,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.39500	8.41300		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,399.00000	8,508,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,835.00000	1,793,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,674.00000	8,785,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,746.00000	1,706,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,129.00000	8,235,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,932.00000	1,887,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			137.41811	137.41206			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,412.00000	6,418,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		6,362.00000	6,368,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		6,462.00000	6,468,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.51845	112.51604			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,266.00000	111,268,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,216.00000	111,218,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,316.00000	111,318,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.89298	112.89060			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,391.00000	2,393,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,341.00000	2,343,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,441.00000	2,443,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.70088	111.69623			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,196.00000	109,201,000		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		109,146.00000	109,151,000		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		109,246.00000	109,251,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.93234	111.92765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		3,428.00000	3,432,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,378.00000	3,382,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3,478.00000	3,482,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.25100	8.26700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,055.00000	4,194,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		4,459.00000	4,598,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		3,648.00000	3,788,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.30600	8.32200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,545.00000	5,682,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		5,933.00000	6,070,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		5,154.00000	5,292,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.36000	8.37700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,960.00000	7,104,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		7,333.00000	7,477,000		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		6,584.00000	6,728,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.41800	8.43500			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,443.00000	6,586,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,815.00000	6,957,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,069.00000	6,211,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,620.86000	14,571.12000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.11230	1.10460		16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		209.00000	239,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		163.00000	116,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		61.00000	66,000	19.01	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		515.00000	443,000	19.01	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		567.00000	633,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		21.00000	10,000	15.59	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.12640	1.11860		18.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		523.00000	557,000	16.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		337.00000	293,000	16.79	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		324.00000	342,000	18.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		638.00000	578,000	18.00	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		832.00000	883,000	16.14	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		146.00000	119,000	16.14	0.00	0	0.00

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**Total for Derivatives :** **400,444,308.50**      **39,941**      **1,070,705.00**

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**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			1,210,000,000.00	12,100,000	5,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,100,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	3,500,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	300,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			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		11,000,000,000,000.00		110,000,000	11,000,000.00
ABL6	On	18/06/2012			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
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	2,842,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	928,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	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
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,522,000.00
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	3,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,222,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		400,000,000,000.00		4,000,000	14,725,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000		960,000,000,000.00		9,600,000	2,400,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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	158,810,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	4,996,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,682,000.00
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		15,200,000,000,000.00	152,000,000	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 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
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	12,500,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000		27,600,000,000.00		10,000,000	5,000,000.00
CLN194	On	31/08/2016			8.25000	8.25000		4,290,000,000,000.00		520,000,000	170,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000,000.00	4,000,000	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			120,000,000,000.00	1,200,000	2,888,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			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			3,800,000,000,000.00	38,000,000	19,233,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,000,000,000,000.00	280,000,000	78,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,805,300,000,000.00	468,053,000	171,253,536.00
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			3,200,000,000,000.00	32,000,000	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	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
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
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			57,383,700,000,000.00	573,837,000	186,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,258,019,750,000.00	1,000,867,000	170,984,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,258,980,000,000.00	325,898,000	309,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			550,442,000,000.00	70,120,000	43,200,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,517,900,000,000.00	335,720,000	166,890,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	13,298,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		330,000,000,000.00		3,300,000	1,100,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,593,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	3,000,000.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000		160,000,000,000.00		1,600,000	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	88.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000		49,900,000,000,000.00		499,000,000	300,000,000.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		780,000,000,000.00	7,800,000	2,200,000.00	
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			5,186,800,000,000.00	51,868,000	29,218,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			3,300,000,000,000.00	33,000,000	17,769,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	4,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	80,000,000.00
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
IND132	On	10/08/2012	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			1,600,000,000,000.00	16,000,000	8,000,000.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			34,800,000,000,000.00	348,000,000	99,000,000.00
IND150	On	13/12/2011			100.00000	100.00000			43,000,000,000,000.00	430,000,000	430,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			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
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
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
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	10,403,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		17,800,000,000,000.00		178,000,000	50,818,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	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
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		8,850,833,100,000.00		90,000,000	45,000,000.00
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
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			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
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			940,000,000.00	9,400,000	11,318,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00 On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01 On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01 On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02 On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02 On 26/05/2014 Spot Bond			100.00000	100.00000			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		27,960,000,000,000.00		279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,900,000.00
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	5,702,000.00
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
MTNC0On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	238,430,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		8,000,000,000,000.00		80,000,000	40,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	127,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,679,000.00
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	9,322,187.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	13,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	12,945,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		720,000,000,000.00		7,200,000	5,743,459.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,967,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,320,000,000,000.00		23,200,000	12,100,000.00
NRA02	On	31/05/2023			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,280,000,000,000.00		12,800,000	26,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		6,400,000,000,000.00	64,000,000	21,468,000.00	
OMN01	On	28/11/2011			100.00000	100.00000		220,000,000,000.00	2,200,000		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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond				0.00000			0.00	0	22,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.50000	6.55000			240,290,349,000,000.00	36,967,746,000	16,430,100,200.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.92500	7.93000			121,578,114,475,000.00	15,341,087,000	8,664,583,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.52000	0.50000			2,680,704,000,000.00	5,155,200,000	2,399,100,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000			1,786,179,360,000.00	783,412,000	187,629,000.00
R201	On	21/12/2014	Spot Bond			6.17000	6.22500			37,873,397,380,000.00	6,138,314,000	3,637,583,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			832,485,000,000.00	365,125,000	1,079,428,734.00
R203	On	15/09/2017	Spot Bond			7.25500	7.29500			139,055,126,745,000.00	19,166,799,000	8,203,562,000.00
R204	On	21/12/2018	Spot Bond			7.45500	7.49500			110,788,151,145,000.00	14,860,919,000	4,677,138,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,855,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.87000	5.91500			66,241,312,270,000.00	11,284,721,000	5,477,197,000.00
R207	On	15/01/2020	Spot Bond			7.65500	7.68000			168,033,386,248,000.00	21,950,801,600	8,086,526,800.00
R208	On	31/03/2021	Spot Bond			7.70000	7.73000			155,310,778,700,000.00	20,170,231,000	7,219,682,000.00
R209	On	31/03/2036	Spot Bond			8.21000	8.22500			223,104,976,640,000.00	27,174,784,000	8,771,547,849.00
R210	On	31/03/2028	Spot Bond			2.29000	2.29000			1,005,768,000,000.00	439,200,000	715,486,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			2,044,950,000,000.00	1,363,300,000	1,446,100,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000			1,244,765,250,000.00	553,229,000	350,550,000.00
R213	On	28/02/2031	Spot Bond			8.21000	8.22500			35,041,150,260,000.00	4,268,106,000	1,995,168,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			29,262,246,000,000.00	4,501,884,000	2,875,143,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	56,379,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	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
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	12,088,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,120,000,000,000.00		11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	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
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN85	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000		65,800,000,000,000.00		658,000,000	200,000,000.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	4,000,000.00	
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		203,400,000,000,000.00	2,034,000,000	1,008,800,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		72,203,700,000,000.00	722,037,000	247,724,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,600,000,000,000.00	246,000,000	81,000,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00	438,000,000	105,000,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,800,000,000,000.00	48,000,000	55,600,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		14,000,000,000,000.00	140,000,000	35,000,000.00	
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000		8,400,000,000,000.00	84,000,000	21,000,000.00	
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,207,800,000,000.00	102,078,000	52,951,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		71,400,000,000,000.00	714,000,000	214,724,000.00	
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		7,000,000,000,000.00	70,000,000	35,000,000.00	
WSP3	On	28/05/2019	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
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		11,800,000,000,000.00		118,000,000	134,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,346,414,915,323,000.00</b>	<b>202,652,336,600</b>	<b>90,047,263,533.00</b>
<b>Grand Total:</b>							<b>2,346,415,315,767,310.00</b>	<b>12,652,376,541</b>	<b>90,048,334,238.00</b>