



Daily MTM Report

Daily summary for: 12/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.96960	6.85700		14.33	403,226,208.00	57,855	399,475.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		10.00000	17,000	17.26	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		603.00000	497,000	17.26	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		8.00000	13,000	17.55	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		651.00000	543,000	17.55	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		12.00000	21,000	16.97	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		555.00000	451,000	16.97	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		216.00000	305,000	15.74	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		59.00000	35,000	15.74	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		372.00000	278,000	15.80	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		29.00000	48,000	15.80	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		247.00000	167,000	14.92	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		54.00000	87,000	14.92	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,144.00000	1,032,000	20.48	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	2,000	20.48	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		945.00000	834,000	19.31	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	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	4,000	19.31	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		416.00000	319,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		23.00000	39,000	16.09	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		18.00000	31,000	16.38	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		461.00000	361,000	16.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		287.00000	202,000	15.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		44.00000	72,000	15.21	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		209.00000	136,000	14.62	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		66.00000	106,000	14.62	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		508.00000	405,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		15.00000	25,000	16.67	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		174.00000	108,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		81.00000	128,000	14.33	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		254.00000	347,000	16.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		47.00000	27,000	16.02	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		120.00000	191,000	14.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		113.00000	71,000	14.90	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		142.00000	88,000	14.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		99.00000	158,000	14.61	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		379.00000	482,000	16.87	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		22.00000	12,000	16.87	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		92.00000	56,000	15.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		149.00000	226,000	15.18	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		74.00000	45,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		181.00000	265,000	15.46	0.00	0	175.00

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			7.06920	6.95500		14.96	20,005,836.00	2,830	118,713.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		51.00000	61,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,146.00000	1,042,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		48.00000	57,000	19.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,193.00000	1,088,000	19.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		54.00000	65,000	19.51	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,099.00000	996,000	19.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		915.00000	815,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		70.00000	84,000	18.56	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		124.00000	151,000	16.64	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		569.00000	482,000	16.64	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		333.00000	405,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		178.00000	136,000	14.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		278.00000	343,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		223.00000	174,000	14.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		610.00000	521,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		115.00000	140,000	16.88	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		737.00000	643,000	17.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		92.00000	112,000	17.60	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		395.00000	473,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		140.00000	104,000	14.97	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		107.00000	78,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		462.00000	547,000	14.98	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		343.00000	272,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		198.00000	241,000	15.20	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,850.00000	2,737,000	24.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		5.00000	6,000	24.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		0.00000	407,000	16.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		0.00000	176,000	16.16	88,000.00	500	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.16760	7.05060		15.25	32,433,390.00	4,525	20,262.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		238.00000	276,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		537.00000	458,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		225.00000	261,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		574.00000	493,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		252.00000	292,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		501.00000	424,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		198.00000	158,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		499.00000	576,000	15.08	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.27160	7.15170		15.40	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		462.00000	531,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		346.00000	295,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		437.00000	504,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		371.00000	318,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		487.00000	559,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		321.00000	273,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		480.00000	551,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		328.00000	279,000	15.23	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.50660	7.38710		16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		636.00000	702,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		449.00000	395,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		613.00000	677,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		476.00000	420,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		660.00000	728,000	15.63	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		423.00000	371,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		0.00000	445,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		0.00000	652,000	15.82	7,172,000.00	11,000	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.26590	9.15210		18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,456.00000	1,486,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,504.00000	1,420,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,440.00000	1,470,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,538.00000	1,454,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,473.00000	1,503,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,471.00000	1,387,000	18.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.96960	6.85700		14.33	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			5,398.00000	8,745,000	14.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,698.00000	16,785,000	14.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			4,374.00000	7,173,000	15.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			28,674.00000	20,213,000	15.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			6,641.00000	10,606,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			20,941.00000	13,646,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			1,490.00000	2,539,000	16.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			50,790.00000	40,579,000	16.67	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.06920	6.95500		14.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			19,831.00000	24,122,000	15.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		34,331.00000	27,202,000	15.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,314.00000	22,286,000	15.44	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		37,814.00000	30,366,000	15.44	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		21,482.00000	26,111,000	14.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		30,982.00000	24,191,000	14.96	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.33500	11.27810		13.59	12,547,845.00	1,107	29,792.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		39.00000	47,000	15.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		611.00000	562,000	15.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		34.00000	41,000	15.63	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		656.00000	606,000	15.63	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		45.00000	53,000	15.26	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		567.00000	518,000	15.26	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		563.00000	613,000	15.02	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		35.00000	28,000	15.02	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		288.00000	251,000	13.96	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		116.00000	136,000	13.96	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		89.00000	105,000	14.33	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		361.00000	320,000	14.33	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		29.00000	35,000	15.81	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		701.00000	650,000	15.81	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.47970	11.42330		14.36	114,797.00	10	29,925.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		360.00000	386,000	14.47	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		437.00000	406,000	14.47	162,400.00	400	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		341.00000	366,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		468.00000	436,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		380.00000	407,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		407.00000	377,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		305.00000	328,000	14.82	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		532.00000	498,000	14.82	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		186.00000	202,000	15.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		863.00000	822,000	15.86	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		207.00000	188,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		630.00000	668,000	14.25	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.62180	11.56200		14.71	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		493.00000	520,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		581.00000	548,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		474.00000	501,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		612.00000	579,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		513.00000	541,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		551.00000	519,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		321.00000	342,000	15.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		959.00000	920,000	15.86	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08450		15.06	863.00	10	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		159.00000	248,000	17.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		209.00000	118,000	17.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		9.00000	18,000	21.87	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,059.00000	888,000	21.87	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		952.00000	1,131,000	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		2.00000	1,000	17.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08760	0.08580		18.90	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		692.00000	831,000	15.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		112.00000	71,000	15.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		232.00000	291,000	18.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		652.00000	531,000	18.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,588.00000	1,766,000	18.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	6,000	18.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		0.00000	1,141,240,000	25.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.89280	9.79890		12.72	68,210,856.00	6,895	18,993.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		149.00000	203,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		150.00000	110,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		128.00000	173,000	12.89	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		179.00000	130,000	12.89	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		177.00000	235,000	13.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		128.00000	92,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.00260	9.90910		13.57	1,250,325.00	125	51,302.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		463.00000	523,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		204.00000	170,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		433.00000	491,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		224.00000	188,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		494.00000	556,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		185.00000	153,000	13.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		267.00000	228,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		376.00000	431,000	13.54	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		663.00000	593,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		172.00000	196,000	14.84	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.10890	10.01170		13.88	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		538.00000	597,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		326.00000	288,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		511.00000	568,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		349.00000	309,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		566.00000	626,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		304.00000	267,000	13.73	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.08700	384.08600			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.86800	389.86800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			352.88600	352.99000			56,461,760.00	16	1,019.00
ALBI	On	03/11/2011	Index Future			358.19800	358.30300			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.38260	7.35620		9.69	22,147,800.00	3,000	15,796.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		707.00000	733,000	14.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	14.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		657.00000	683,000	13.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	13.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		757.00000	783,000	14.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	14.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.38410	7.36430		10.84	36,920.50	5	9,015.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		729.00000	747,000	11.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		15.00000	13,000	11.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		683.00000	700,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		19.00000	16,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		776.00000	794,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	10,000	11.43	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.39910	7.37510		11.28	0.00	0	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		758.00000	780,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		33.00000	31,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		715.00000	736,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		40.00000	37,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		803.00000	824,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		28.00000	25,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.28840	8.29610		13.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,434.00000	1,429,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		438.00000	441,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,405.00000	1,400,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		459.00000	462,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,472.00000	1,467,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		426.00000	429,000	12.84	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.19230	7.16240		11.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		292.00000	316,000	13.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		30.00000	24,000	13.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		251.00000	274,000	13.61	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	13/06/2011	Foreign Exchange Future	6.95	Put		39.00000	32,000	13.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		335.00000	361,000	14.30	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		23.00000	19,000	14.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.27460	7.24530		11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		204.00000	215,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		209.00000	190,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		183.00000	193,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		238.00000	218,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		231.00000	243,000	11.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		186.00000	168,000	11.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.86880	7.76650		13.96	1,282,614.40	163	1,083.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		673.00000	773,000	17.90	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		7.00000	4,000	17.90	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		625.00000	724,000	17.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		9.00000	5,000	17.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		722.00000	822,000	18.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		6.00000	3,000	18.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.98490	7.88100		15.08	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		405.00000	473,000	14.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		174.00000	138,000	14.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		376.00000	441,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		195.00000	156,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		436.00000	506,000	14.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		155.00000	121,000	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			159.36800	159.39900			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			161.50200	161.53300			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			353.82400	353.92000			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		59,200.00000	58,240,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		59,100.00000	58,140,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		59,300.00000	58,340,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			359.15000	359.24800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		22,480.00000	21,500,000		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		22,380.00000	21,400,000		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		22,580.00000	21,600,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			154.12200	154.06700			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.44200	156.38600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			419.95000	411.64800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.62000	5.60000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.66000	5.62000			0.00	2,000	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.71000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.78000	5.72000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.90000	5.85000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.15000	6.08000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.56000	6.47000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.00000	6.89000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.41000	7.32000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.77000	7.68000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.06000	7.96000			0.00	0	290.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.44500	347.59600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			352.67500	352.82800			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	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.72700	7.71800		3.75	0.00	0	3,760.00
R157	On	04/08/2011	Bond Future	7.50	Call		532.00000	515,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,382.00000	1,400,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		607.00000	588,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,261.00000	1,277,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		464.00000	449,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,510.00000	1,530,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,246.00000	2,271,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		214.00000	204,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,146.00000	1,161,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		687.00000	667,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,075.00000	1,051,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		757.00000	768,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,136.00000	2,105,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		283.00000	287,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.85800	7.84800		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,127.00000	2,099,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		674.00000	682,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,254.00000	2,225,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		622.00000	629,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,003.00000	1,976,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		729.00000	739,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.00400	7.99300		3.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On	02/02/2012	Bond Future	8.50	Call		2,585.00000	2,557,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		877.00000	887,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,702.00000	2,674,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		827.00000	837,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,470.00000	2,443,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		929.00000	940,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.17200	8.16000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,882.00000	1,860,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,598.00000	1,614,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,972.00000	1,949,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,531.00000	1,546,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,795.00000	1,773,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,669.00000	1,685,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.62500	8.61500		11.00	68,099,643.29	581	21,027.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,088.00000	1,048,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,593.00000	4,647,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,235.00000	1,193,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,251.00000	4,303,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		955.00000	919,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,952.00000	5,010,000	10.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		3,926.00000	3,973,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,396.00000	1,350,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,091.00000	2,118,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,886.00000	2,819,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,326.00000	4,248,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,240.00000	1,256,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,757.00000	9,664,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		185.00000	186,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.70200	8.69200		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,212.00000	5,144,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,420.00000	2,445,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,497.00000	5,427,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,261.00000	2,284,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,934.00000	4,867,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,589.00000	2,614,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,359.00000	3,391,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,892.00000	3,832,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.77900	8.76900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,697.00000	5,635,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,631.00000	3,660,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,959.00000	5,895,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,454.00000	3,480,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,443.00000	5,382,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,820.00000	3,849,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.86200	8.85200		11.25	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	03/05/2012	Bond Future	9.00	Call		5,862.00000	5,805,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,557.00000	4,589,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,116.00000	6,058,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,375.00000	4,406,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,618.00000	5,563,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,752.00000	4,785,000	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	04/08/2011	Bond Future			212.44494	212.42360			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		424.00000	445,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		374.00000	395,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		474.00000	495,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			232.23586	232.20345			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		703.00000	736,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		653.00000	686,000		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	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		753.00000	786,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.29600	7.28100		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		603.00000	578,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		697.00000	717,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		680.00000	653,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		623.00000	641,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		532.00000	509,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		777.00000	799,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.40400	7.38800		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,011.00000	1,975,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		312.00000	321,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,121.00000	2,084,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		285.00000	293,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,904.00000	1,868,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		343.00000	351,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.52200	7.50400		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,407.00000	2,371,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		497.00000	507,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,504.00000	2,467,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		467.00000	477,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,311.00000	2,276,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		528.00000	539,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.66800	7.64800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,378.00000	1,351,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,136.00000	1,157,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,450.00000	1,422,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,090.00000	1,109,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,309.00000	1,283,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,186.00000	1,207,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15700	0.15800			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,274.00000	23,304,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		24,533.00000	24,564,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		22,002.00000	22,032,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.07300	0.07400			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,326.00000	12,356,000		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		13,704.00000	13,734,000		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		10,934.00000	10,965,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26600	8.26700		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		607.00000	602,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,876.00000	1,866,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		691.00000	687,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,721.00000	1,712,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		530.00000	525,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,038.00000	2,029,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.38200	8.38400		6.00	0.00	0	1,631.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,943.00000	1,943,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,419.00000	1,409,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,074.00000	2,075,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,325.00000	1,316,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,817.00000	1,817,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,518.00000	1,509,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.50700	8.50800		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,775.00000	2,773,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,728.00000	1,722,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,906.00000	2,905,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,645.00000	1,639,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,646.00000	2,644,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,814.00000	1,808,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.64300	8.64400		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,581.00000	2,580,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		2,140.00000	2,135,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,705.00000	2,704,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,057.00000	2,051,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,462.00000	2,461,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,229.00000	2,223,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.36900	8.38000		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		527.00000	536,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,585.00000	2,535,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		605.00000	616,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,389.00000	2,341,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		457.00000	465,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,790.00000	2,739,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.47300	8.48500		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,727.00000	2,760,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,367.00000	1,337,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,889.00000	2,923,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,275.00000	1,246,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,570.00000	2,602,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,464.00000	1,434,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.58100	8.59400		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,581.00000	3,619,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,573.00000	1,545,000	7.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,742.00000	3,781,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,490.00000	1,464,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,423.00000	3,460,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,659.00000	1,631,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.70000	8.71300		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,839.00000	2,868,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,660.00000	2,626,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,977.00000	3,007,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,557.00000	2,524,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,707.00000	2,736,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,770.00000	2,736,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.07100	7.05100		2.25	0.00	0	9,798.00
R206	On	04/08/2011	Bond Future	7.00	Call		386.00000	363,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		499.00000	520,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		440.00000	416,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		442.00000	462,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		334.00000	313,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		558.00000	581,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.18500	7.16200		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,405.00000	1,368,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		238.00000	247,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,484.00000	1,447,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		218.00000	227,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,329.00000	1,294,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		260.00000	271,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.31800	7.29200		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,591.00000	1,556,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		340.00000	351,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,658.00000	1,622,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		319.00000	330,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,525.00000	1,490,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		362.00000	373,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.50800	7.47700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		827.00000	801,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		791.00000	813,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		872.00000	846,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		758.00000	781,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		783.00000	758,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		825.00000	848,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44800	8.44400		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		896.00000	879,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,005.00000	2,011,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,010.00000	993,000	7.65	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	04/08/2011	Bond Future	8.30	Put		1,832.00000	1,837,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		790.00000	775,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,188.00000	2,196,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.54100	8.53700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,660.00000	2,641,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,492.00000	1,495,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,828.00000	2,809,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,388.00000	1,391,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,498.00000	2,480,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,602.00000	1,606,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.63900	8.63500		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,785.00000	3,767,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,848.00000	1,852,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,953.00000	3,934,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,755.00000	1,758,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,620.00000	3,602,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,946.00000	1,949,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74800	8.74400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,986.00000	2,971,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,955.00000	2,961,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,132.00000	3,116,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,840.00000	2,845,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,847.00000	2,832,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,077.00000	3,083,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On 15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On 15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On 04/08/2011	Bond Future			8.46200	8.45800		8.50	0.00	0	100.00
R208	On 04/08/2011	Bond Future	8.25	Call		930.00000	913,000	8.35	0.00	0	0.00
R208	On 04/08/2011	Bond Future	8.25	Put		2,196.00000	2,203,000	8.35	0.00	0	0.00
R208	On 04/08/2011	Bond Future	8.30	Call		1,050.00000	1,032,000	8.38	0.00	0	0.00
R208	On 04/08/2011	Bond Future	8.30	Put		2,010.00000	2,016,000	8.38	0.00	0	0.00
R208	On 04/08/2011	Bond Future	8.20	Call		820.00000	804,000	8.32	0.00	0	0.00
R208	On 04/08/2011	Bond Future	8.20	Put		2,394.00000	2,402,000	8.32	0.00	0	0.00
R208	On 03/11/2011	Bond Future			8.54900	8.54500		9.00	0.00	0	5,999.00
R208	On 03/11/2011	Bond Future	8.75	Call		2,861.00000	2,841,000	9.00	0.00	0	0.00
R208	On 03/11/2011	Bond Future	8.75	Put		1,663.00000	1,666,000	9.00	0.00	0	0.00
R208	On 03/11/2011	Bond Future	8.80	Call		3,039.00000	3,019,000	9.04	0.00	0	0.00
R208	On 03/11/2011	Bond Future	8.80	Put		1,552.00000	1,555,000	9.04	0.00	0	0.00
R208	On 03/11/2011	Bond Future	8.70	Call		2,690.00000	2,670,000	8.97	0.00	0	0.00
R208	On 03/11/2011	Bond Future	8.70	Put		1,782.00000	1,786,000	8.97	0.00	0	0.00
R208	On 02/02/2012	Bond Future			8.63700	8.63200		9.25	0.00	0	0.00
R208	On 02/02/2012	Bond Future	9.00	Call		4,051.00000	4,028,000	9.45	0.00	0	0.00
R208	On 02/02/2012	Bond Future	9.00	Put		1,963.00000	1,969,000	9.45	0.00	0	0.00
R208	On 02/02/2012	Bond Future	9.05	Call		4,232.00000	4,208,000	9.49	0.00	0	0.00
R208	On 02/02/2012	Bond Future	9.05	Put		1,865.00000	1,870,000	9.49	0.00	0	0.00
R208	On 02/02/2012	Bond Future	8.95	Call		3,874.00000	3,851,000	9.41	0.00	0	0.00
R208	On 02/02/2012	Bond Future	8.95	Put		2,066.00000	2,072,000	9.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.73300	8.72800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,038.00000	4,017,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,526.00000	2,533,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,213.00000	4,191,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,426.00000	2,432,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,867.00000	3,846,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,630.00000	2,637,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.84100	8.83200		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		985.00000	953,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,678.00000	3,716,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,115.00000	1,080,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,392.00000	3,428,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		866.00000	836,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,978.00000	4,018,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,092.00000	9,021,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		93.00000	93,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.90500	8.89500		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,482.00000	2,438,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,625.00000	3,659,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		2,662.00000	2,617,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,408.00000	3,440,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,309.00000	2,267,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,853.00000	3,889,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.96800	8.95800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,023.00000	3,974,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,701.00000	3,729,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,225.00000	4,175,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,523.00000	3,550,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,826.00000	3,779,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,888.00000	3,917,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.03500	9.02500		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,270.00000	4,225,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,460.00000	4,491,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,465.00000	4,418,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,275.00000	4,304,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,082.00000	4,037,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,655.00000	4,686,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			129.77711	129.75933			0.00	0	270.00
R210	On	04/08/2011	Bond Future	106.00	Call		23,759.00000	23,777,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		23,709.00000	23,727,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		23,809.00000	23,827,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.22100	1.22300			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,505.00000	1,516,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		1,774.00000	1,785,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,235.00000	1,246,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.97900	0.98200			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,411.00000	1,427,000		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		1,672.00000	1,687,000		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		1,149.00000	1,165,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			2.16000	2.21200			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,714.00000	3,213,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		3,177.00000	3,676,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		2,248.00000	2,747,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.05200	2.10600			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,654.00000	4,167,000		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		4,108.00000	4,620,000		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		3,199.00000	3,711,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84700	8.83700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,153.00000	7,233,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,700.00000	6,780,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,609.00000	7,689,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91800	8.90800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		1,266.00000	1,345,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		862.00000	941,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,672.00000	1,752,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99100	8.98100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		148.00000	70,000		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		536.00000	458,000		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		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		243.00000	321,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06300	9.05300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,496.00000	1,419,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,869.00000	1,792,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,120.00000	1,043,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,105.36000	13,925.25000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,253.00000	6,054,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,252.00000	6,054,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,253.00000	6,054,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			349.47300	349.56900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.15200	354.24900			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07310	1.05700		13.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		205.00000	307,000	13.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		135.00000	76,000	13.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		55.00000	89,000	15.17	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		485.00000	358,000	15.17	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		584.00000	740,000	14.37	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		14.00000	9,000	14.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09270	1.07630		14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		290.00000	355,000	14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		527.00000	428,000	14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		170.00000	209,000	16.36	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		907.00000	782,000	16.36	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		504.00000	607,000	13.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		241.00000	180,000	13.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							693,241,258.19	91,022	1,074,893.00
<u>j-Bonds</u>									
1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA376U On	23/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA377U On	09/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA378U On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA379U On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			7,600,000,000.00	76,000	373,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			22,200,000,000.00	222,000	111,000.00
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
AB299U	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300U	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301U	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	198,525,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On 26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10B	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On 11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On 18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABLC02	On 14/08/2011	Spot Bond			100.00000	100.00000		80,000,000.00	80,000,000.00	800,000	400,000.00
ABLI01	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
ABLI02	On	08/05/2014			100.00000	100.00000			220,000,000,000.00	2,200,000	100,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	389,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	436,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		1,480,000,000,000.00		14,800,000	14,800,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP21On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On 20/06/2011 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
ACL032On	20/06/2011	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	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On 29/01/2021 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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB015	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On 09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	323,000.00
AIR01U	On 06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,098,000.00
AIR03U	On 26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
AIRL02	On 18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
AS1110	On 12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On 29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP46L	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	387,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			8,400,000,000.00	84,000	42,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	103,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000		760,000,000,000.00		7,600,000	3,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	50,068,000.00
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			27,000,000,000.00	270,000	34,135,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	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
CLN76	On	20/07/2011	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
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			20,200,000,000.00	202,000	261,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			2,875,000,000,000.00	28,750,000	28,750,000.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			101,900,000,000.00	1,019,000	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			74,000,000,000.00	740,000	1,149,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			122,413,600,000,000.00	1,224,136,000	575,299,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	3,489,255.00
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			2,796,000,000,000.00	27,960,000	20,180,000.00
EQ105L	On	30/06/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ145L	On 16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On 09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On 14/06/2011	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
EQS01	On 18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
EQS02	On 01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On 17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On 17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On 17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On 17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond			100.00000	100.00000		200,000,000.00		2,000,000	7,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			137,085,000,000.00	14,820,000	153,163,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			910,600,000,000.00	91,060,000	416,530,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			2,637,600,000.00	336,000	17,896,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			60,000,000.00	8,000	5,662,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003U	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
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			9,200,000,000.00	92,000	565,000.00
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
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2'	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	100,000.00
FRBI23	On	07/12/2023			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC10	On	26/05/2011	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
FRC16	On	09/07/2011	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
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	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
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	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
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	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
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	1,690,000.00
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
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	129,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	417,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A'On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B'On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C'On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2'On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27'On	16/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27'On	01/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28'On	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28'On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28'On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83'On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15'On	18/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15'On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15'On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15'On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDB1'On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDC1'On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT02	On	12/05/2011		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond	100.00000	100.00000			0.00	0	6,000,000.00
HWAY2On	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond	100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond	100.00000	100.00000			0.00	0	212,000.00
HWAY3On	31/07/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
IBL01 On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		900,000,000,000.00		9,000,000	9,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	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
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
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
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	52,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	297,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
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			11,400,000,000.00	114,000	38,000.00
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
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	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
IVA125	On	23/06/2011			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000		15,000,000,000,000.00	0.00	150,000,000	150,000,000.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000		40,000,000,000,000.00	0.00	400,000,000	400,000,000.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000		1,000,000,000,000.00	0.00	10,000,000	126,000,000.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 20/06/2011 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
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000		2,760,000,000,000.00		27,600,000	9,300,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On 20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	16,236,000.00
MTN03	On 13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond			100.00000	100.00000		1,225,000,000,000.00		12,250,000	12,363,000.00
MTN05	On 28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
MTNC0	On 10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNF0	On 06/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10E	On 21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK1B	On 09/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond			100.00000	100.00000		925,000,000,000.00		9,250,000	9,450,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			22,000,000,000.00	220,000	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	226,000.00
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	0.00
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			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			975,000,000,000.00	9,750,000	10,542,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN15	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN25	On	17/06/2011			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
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	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	07/07/2011			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
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			5,000,000,000.00	50,000	277,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000,000.00	1,000,000	500,000.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			4,900,000,000,000.00	49,000,000	49,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	81,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		665,200,000.00		6,652,000	9,133,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
PNP01	On	17/06/2011			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
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4LOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9LOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4LOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4LOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4LOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.70000	5.70000			0.00	0	114,356.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.61000	7.60000		573,661,254,021,360.00	75,382,556,376	7,235,963,200.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.55000	8.54000		130,415,612,400,000.00	15,253,288,000	3,119,033,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.25000	1.25000		126,250,000,000.00		101,000,000	299,042,074.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000		90,622,500,000.00		35,125,000	25,762,000.00
R201	On	21/12/2014	Spot Bond			7.19500	7.18000		7,511,205,860,000.00		1,043,948,000	1,098,122,000.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000		439,966,720,000.00		171,862,000	148,948,000.00
R203	On	15/09/2017	Spot Bond			8.16000	8.16000		39,908,911,680,000.00		4,890,798,000	2,384,841,000.00
R204	On	21/12/2018	Spot Bond			8.27000	8.28000		18,292,491,565,000.00		2,211,909,500	1,308,262,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.96000	6.94000		18,864,244,800,000.00		2,710,380,000	1,342,090,000.00
R207	On	15/01/2020	Spot Bond			8.35500	8.35000		27,651,123,150,000.00		3,309,530,000	1,536,824,000.00
R208	On	31/03/2021	Spot Bond			8.38000	8.37500		58,887,625,940,000.00		7,027,163,000	3,340,823,000.00
R209	On	31/03/2036	Spot Bond			8.78000	8.77000		15,531,942,920,000.00		1,769,014,000	556,663,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000		778,315,200,000.00		299,352,000	181,476,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000		14,000,000,000.00		7,000,000	70,200,000.00
R212	On	31/01/2022	Spot Bond			2.56000	2.61000		76,800,000,000.00		30,000,000	47,380,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.78000	8.77000			1,075,444,640,000.00	122,488,000	582,100,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,381,000,000,000.00	674,000,000	1,024,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000		50,000,000,000,000.00	500,000,000	250,000,000.00	
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000		20,000,000,000.00	200,000	100,000.00	
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000		100,000,000,000.00	1,000,000	241,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			16,200,000,000.00	162,000	442,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,252,400,000,000.00	12,524,000	12,595,000.00
SBKI11	On	10/04/2014	Spot Bond			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			550,000,000,000.00	5,500,000	5,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR002	On 15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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		800,000,000,000.00	8,000,000,000.00	8,000,000	2,544,000.00
SBS10	On 03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On 07/12/2023	Spot Bond			100.00000	100.00000		40,000,000,000.00	400,000,000.00	400,000	200,000.00
SBS12	On 31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On 15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On 17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On 07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	2,000,000.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	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
SYN805	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN818	On	13/05/2011			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			16,900,000,000,000.00	169,000,000	169,000,000.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	5,000.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	138,000.00
TN17	On	14/11/2017			100.00000	100.00000		200,000,000,000.00		2,000,000	4,132,000.00
TN20	On	17/09/2020			100.00000	100.00000		200,000,000,000.00		2,000,000	1,912,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	80,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027			100.00000	100.00000			0.00	0	156,116,000.00
TNF11	On	29/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP109	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	226,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			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
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,171,160,493,996,360.00	117,869,670,876	27,492,471,885.00
Grand Total:							1,171,161,187,237,620.00	117,869,761,898	27,493,546,778.00