

Daily MTM Report

Daily summary for: 26/05/2011

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			7.01470	7.06560		14.62	121,669,971.50	17,345	367,337.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		15.00000	10,000	18.87	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		399.00000	445,000	18.87	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		12.00000	8,000	19.34	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		446.00000	493,000	19.34	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		19.00000	13,000	18.40	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		353.00000	398,000	18.40	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		377.00000	328,000	16.81	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		11.00000	13,000	16.81	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		185.00000	222,000	16.51	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		51.00000	37,000	16.51	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		87.00000	112,000	15.09	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		103.00000	77,000	15.09	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		935.00000	986,000	24.06	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	24.06	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		737.00000	787,000	22.17	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		3.00000	2,000	22.17	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		224.00000	263,000	16.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		40.00000	28,000	16.98	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		31.00000	22,000	17.45	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		265.00000	307,000	17.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		116.00000	146,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		82.00000	61,000	15.57	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		68.00000	83,000	14.62	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		134.00000	98,000	14.62	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		308.00000	352,000	17.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		24.00000	17,000	17.93	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		52.00000	64,000	14.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		168.00000	129,000	14.99	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		424.00000	374,000	17.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		8.00000	9,000	17.18	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		245.00000	200,000	15.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		29.00000	35,000	15.72	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		39.00000	48,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		205.00000	163,000	15.35	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		569.00000	518,000	18.27	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		3.00000	3,000	18.27	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		21.00000	26,000	16.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		287.00000	241,000	16.08	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		16.00000	19,000	16.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		332.00000	284,000	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11630	7.16830		15.22	23,006,997.90	3,233	169,353.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		64.00000	58,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		946.00000	992,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		60.00000	55,000	20.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		992.00000	1,039,000	20.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		69.00000	62,000	19.66	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		901.00000	946,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		723.00000	767,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		91.00000	83,000	18.67	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		170.00000	154,000	16.70	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		402.00000	438,000	16.70	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		467.00000	429,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		99.00000	113,000	15.22	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		398.00000	363,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		130.00000	147,000	15.22	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		439.00000	476,000	16.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		157.00000	142,000	16.95	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		556.00000	596,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		124.00000	112,000	17.69	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		541.00000	501,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		73.00000	85,000	15.22	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		53.00000	62,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		621.00000	578,000	15.22	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		212.00000	236,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		280.00000	252,000	15.22	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		2,638.00000	2,689,000	25.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		6.00000	5,000	25.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		331.00000	365,000	16.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		199.00000	181,000	16.21	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.21350	7.26770		15.40	11,794,072.50	1,635	29,657.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		307.00000	285,000	15.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		389.00000	422,000	15.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		290.00000	269,000	16.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		422.00000	456,000	16.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		325.00000	302,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		357.00000	389,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		124.00000	139,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		642.00000	602,000	15.19	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		882.00000	926,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		150.00000	139,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31780	7.37400		15.44	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		587.00000	551,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		249.00000	269,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		558.00000	523,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		270.00000	291,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		617.00000	580,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		229.00000	248,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		609.00000	572,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		235.00000	254,000	15.23	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.55120	7.60870		16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		759.00000	722,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		350.00000	371,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		732.00000	696,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		373.00000	395,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		786.00000	749,000	15.61	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		327.00000	348,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		397.00000	420,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		706.00000	671,000	15.79	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.66880	7.72570		16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		639.00000	611,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		613.00000	642,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		620.00000	593,000	16.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		644.00000	674,000	16.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		660.00000	630,000	16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		584.00000	611,000	16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		810.00000	844,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		536.00000	513,000	17.09	0.00	0	300.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32630	9.37370		18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,561.00000	1,539,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,387.00000	1,413,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,543.00000	1,522,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,419.00000	1,446,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,578.00000	1,556,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,354.00000	1,380,000	18.77	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	13/06/2011	Foreign Exchange Future				7.01470	7.06560		14.62	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			10,314.00000	7,743,000	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			8,754.00000	11,273,000	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			8,207.00000	6,056,000	15.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			11,647.00000	14,586,000	15.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			13,354.00000	9,831,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			6,794.00000	8,361,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			2,431.00000	1,694,000	17.93	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			30,871.00000	35,224,000	17.93	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.11630	7.16830		15.22	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			27,996.00000	25,153,000	15.22	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			21,166.00000	23,523,000	15.22	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			25,446.00000	23,161,000	15.47	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			23,616.00000	26,531,000	15.47	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			30,710.00000	27,702,000	15.22	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			18,880.00000	21,072,000	15.22	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.46440	11.49700		12.64	343,932.00	30	27,390.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			40.00000	33,000	15.01	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			393.00000	419,000	15.01	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			34.00000	27,000	15.31	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			437.00000	463,000	15.31	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			48.00000	39,000	14.71	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			351.00000	375,000	14.71	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			754.00000	721,000	16.65	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	10.75	Put		7.00000	7,000	16.65	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		115.00000	122,000	12.64	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		162.00000	136,000	12.64	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		113.00000	96,000	13.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		166.00000	182,000	13.23	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		28.00000	23,000	15.60	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		481.00000	509,000	15.60	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.61610	11.64920		14.08	4,646,440.00	400	28,325.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		446.00000	427,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		297.00000	311,000	14.07	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		420.00000	401,000	14.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		321.00000	335,000	14.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		474.00000	454,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		275.00000	288,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		370.00000	355,000	14.19	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		371.00000	389,000	14.19	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		220.00000	209,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		671.00000	693,000	15.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		121.00000	130,000	14.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		770.00000	746,000	14.03	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.75880	11.79490		14.50	0.00	0	998.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		585.00000	565,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		440.00000	456,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		561.00000	540,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		466.00000	481,000	14.48	0.00	0	0.00

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£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		611.00000	590,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		416.00000	431,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		374.00000	359,000	15.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		779.00000	800,000	15.35	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08620	0.08620		17.36	0.00	0	637.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		214.00000	212,000	18.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		94.00000	92,000	18.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		5.00000	4,000	22.50	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		885.00000	884,000	22.50	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,120.00000	1,120,000	19.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08750		19.12	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		814.00000	813,000	15.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		64.00000	63,000	15.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		271.00000	269,000	19.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		521.00000	519,000	19.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,755.00000	1,755,000	18.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		5.00000	5,000	18.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.99	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,250.00000	1,141,250,000	25.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.88400	9.94170		12.32	69,188.00	7	17,586.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		202.00000	160,000	12.96	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		60.00000	76,000	12.96	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		167.00000	128,000	12.64	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	9.85	Put		75.00000	94,000	12.64	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		240.00000	195,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		48.00000	61,000	13.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.00040	10.05850		13.41	61,002,440.00	6,100	53,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		544.00000	504,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		136.00000	154,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		510.00000	472,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		152.00000	172,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		579.00000	539,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		121.00000	139,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		187.00000	210,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		445.00000	410,000	13.43	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		532.00000	574,000	14.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		190.00000	174,000	14.68	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.10930	10.16980		13.69	101,093.00	10	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		617.00000	580,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		247.00000	271,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		587.00000	551,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		267.00000	292,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		648.00000	610,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		228.00000	251,000	13.60	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.79800	385.28700			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.62100	391.08700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.08000	353.88800			0.00	0	1,019.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2011	Index Future			360.42600	359.21600			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.41710	7.42160		9.82	0.00	0	14,835.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		772.00000	767,000	15.06	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.06	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		722.00000	717,000	14.71	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.71	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		822.00000	817,000	15.41	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.41	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.42880	7.43080		10.78	1,485,760.00	200	9,515.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		790.00000	789,000	11.98	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	10,000	11.98	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		743.00000	741,000	11.90	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		12.00000	12,000	11.90	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		838.00000	837,000	12.06	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	8,000	12.06	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.44200	7.44540		11.36	0.00	0	5.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		819.00000	815,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		24.00000	23,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		774.00000	770,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		29.00000	28,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		864.00000	861,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	19,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		221.00000	219,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		276.00000	277,000	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.32220	8.33240		13.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,465.00000	1,452,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		433.00000	430,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,427.00000	1,423,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		445.00000	451,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,503.00000	1,490,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		421.00000	418,000	12.86	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.14710	7.22840		11.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		336.00000	259,000	13.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		8.00000	12,000	13.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		289.00000	215,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		11.00000	18,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		383.00000	305,000	13.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		5.00000	8,000	13.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.23270	7.31500		11.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		226.00000	182,000	11.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		161.00000	199,000	11.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		198.00000	162,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		183.00000	229,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		256.00000	209,000	11.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		141.00000	176,000	11.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.07950	8.08560		13.05	428,213.50	53	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		986.00000	980,000	18.16	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	1,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		936.00000	930,000	17.89	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		0.00000	1,000	17.89	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		1,036.00000	1,030,000	18.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		0.00000	1,000	18.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.20220	8.20910		14.90	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		627.00000	623,000	14.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		68.00000	71,000	14.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		588.00000	584,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		79.00000	82,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		667.00000	663,000	14.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		58.00000	61,000	14.46	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.16300	159.76500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.31200	161.90800			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				355.98700	354.81000			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		68,100.00000	79,870,000		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		68,000.00000	79,770,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	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
GOVI	On	04/08/2011	GOVI	347.99	Call		68,200.00000	79,970,000		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			361.34500	360.15100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		31,510.00000	43,450,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		31,410.00000	43,350,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		31,610.00000	43,550,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.02800	154.87700			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.36200	157.20800			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			413.82900	413.77700			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future				5.59000	5.59000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future				5.63000	5.65000			0.00	0	4,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.65000	5.67000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.75000	5.79000			0.00	0	15,100.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.83000	5.87000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.97000	6.03000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.09000	6.15000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.44000	6.50000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.81000	6.88000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.13000	7.21000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.46000	7.53000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.74000	7.82000			0.00	0	290.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			349.81000	348.54200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.07600	353.78900			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.59100	7.66700		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		533.00000	647,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,185.00000	1,003,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		612.00000	737,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,068.00000	897,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		461.00000	565,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,309.00000	1,117,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,034.00000	1,794,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		200.00000	256,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		959.00000	799,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		698.00000	834,000	3.71	0.00	0	440.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.80	Call		1,114.00000	1,294,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		598.00000	482,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,242.00000	2,491,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		191.00000	144,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.71100	7.79300		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,221.00000	2,435,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		567.00000	481,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,352.00000	2,573,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		519.00000	440,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,092.00000	2,301,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		618.00000	527,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.84700	7.93600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,680.00000	2,892,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		778.00000	686,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,800.00000	3,017,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		731.00000	645,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,561.00000	2,769,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		826.00000	730,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.99900	8.09600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,958.00000	2,130,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,472.00000	1,336,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,051.00000	2,227,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,407.00000	1,275,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,867.00000	2,035,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,538.00000	1,398,000	3.74	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	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			8.55000	8.59700		11.00	24,762,803.10	210	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		959.00000	1,077,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,295.00000	3,969,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,103.00000	1,234,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,949.00000	3,637,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		830.00000	936,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,658.00000	4,320,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,621.00000	3,322,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,261.00000	1,406,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,809.00000	1,612,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,773.00000	3,020,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,261.00000	4,575,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,005.00000	876,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,855.00000	10,277,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		113.00000	92,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.62500	8.67400		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,178.00000	5,466,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,220.00000	2,054,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,468.00000	5,764,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,066.00000	1,908,000	11.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Call		4,895.00000	5,174,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,383.00000	2,208,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,135.00000	2,924,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,835.00000	4,078,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.70100	8.75100		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,674.00000	5,941,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,445.00000	3,257,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,939.00000	6,213,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,270.00000	3,089,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,417.00000	5,677,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,631.00000	3,435,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.78000	8.83200		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,861.00000	6,121,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,378.00000	4,173,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,118.00000	6,384,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,199.00000	4,000,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,615.00000	5,868,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,571.00000	4,359,000	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			212.59491	212.57347			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Call		573.00000	595,000		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		523.00000	545,000		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		623.00000	645,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.04028	233.78461			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,285.00000	2,540,000		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		2,235.00000	2,490,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		2,335.00000	2,590,000		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			7.16700	7.24200		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		606.00000	724,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		582.00000	473,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		687.00000	814,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		512.00000	412,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		531.00000	640,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		658.00000	540,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.26300	7.34600		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,076.00000	2,263,000	3.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Put		259.00000	213,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,188.00000	2,379,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		234.00000	191,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,966.00000	2,149,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		287.00000	236,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.37000	7.46100		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,464.00000	2,644,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		442.00000	386,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,563.00000	2,746,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		415.00000	362,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,366.00000	2,543,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		471.00000	412,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49800	7.59800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,418.00000	1,551,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,057.00000	952,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,491.00000	1,628,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,012.00000	911,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,347.00000	1,477,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,105.00000	997,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.11800	0.12800			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,180.00000	24,484,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	1,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		25,440.00000	25,743,000		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		22,908.00000	23,211,000		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			0.03400	0.04400			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,235.00000	13,540,000		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		14,613.00000	14,917,000		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		11,844.00000	12,148,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.09200	8.16700		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		685.00000	824,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,481.00000	1,263,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		783.00000	935,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,340.00000	1,135,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		596.00000	723,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,632.00000	1,402,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.19900	8.27700		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,160.00000	2,378,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,149.00000	1,010,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,302.00000	2,527,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,066.00000	934,000	6.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Call		2,023.00000	2,234,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,237.00000	1,092,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.31500	8.39700		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,010.00000	3,234,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,478.00000	1,342,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,149.00000	3,378,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,403.00000	1,272,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,874.00000	3,093,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,558.00000	1,416,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.43900	8.52600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,811.00000	3,023,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,876.00000	1,722,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,941.00000	3,158,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,799.00000	1,650,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,685.00000	2,892,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,958.00000	1,799,000	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			8.22800	8.29100		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		568.00000	671,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,149.00000	1,912,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		657.00000	770,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,964.00000	1,737,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		490.00000	581,000	6.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Put		2,345.00000	2,097,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.32500	8.39100		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,963.00000	3,190,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,114.00000	997,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,135.00000	3,369,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,032.00000	922,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,795.00000	3,015,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,201.00000	1,076,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.42700	8.49700		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,841.00000	4,078,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,345.00000	1,228,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,009.00000	4,252,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,269.00000	1,158,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,675.00000	3,907,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,423.00000	1,302,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.53800	8.61100		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,052.00000	3,249,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,377.00000	2,218,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,196.00000	3,398,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,280.00000	2,126,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,913.00000	3,105,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,480.00000	2,316,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.94900	7.02100		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		379.00000	459,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		426.00000	346,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		437.00000	523,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		373.00000	299,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		326.00000	398,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		483.00000	396,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.04800	7.12900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,435.00000	1,563,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		201.00000	167,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,516.00000	1,647,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		184.00000	153,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,357.00000	1,483,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		222.00000	186,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.16600	7.25800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,618.00000	1,741,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		306.00000	265,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,686.00000	1,812,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		287.00000	249,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,551.00000	1,672,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		327.00000	284,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.32900	7.43500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		845.00000	933,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		744.00000	666,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		891.00000	982,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		712.00000	637,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		800.00000	886,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		777.00000	697,000	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			8.32400	8.39200		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		898.00000	1,056,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,712.00000	1,481,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,020.00000	1,191,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,546.00000	1,329,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		786.00000	930,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,888.00000	1,644,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.41200	8.48300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,765.00000	3,013,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,298.00000	1,151,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,940.00000	3,196,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,201.00000	1,062,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,596.00000	2,836,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,401.00000	1,246,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.50600	8.58000		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,905.00000	4,163,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,672.00000	1,529,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,078.00000	4,342,000	8.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		1,584.00000	1,447,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,735.00000	3,988,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,764.00000	1,617,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.60800	8.68500		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,090.00000	3,306,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,750.00000	2,561,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,239.00000	3,462,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,638.00000	2,456,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,946.00000	3,157,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,867.00000	2,673,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.36100	8.42900		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		876.00000	1,033,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,967.00000	1,711,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		998.00000	1,170,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,782.00000	1,542,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		764.00000	907,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,163.00000	1,893,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.44400	8.51400		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,885.00000	3,139,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,504.00000	1,343,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		3,067.00000	3,330,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,397.00000	1,245,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,709.00000	2,955,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,618.00000	1,449,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.52900	8.60200		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,088.00000	4,358,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,827.00000	1,674,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,272.00000	4,548,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,732.00000	1,585,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,908.00000	4,172,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,927.00000	1,768,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.62000	8.69600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,083.00000	4,342,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,391.00000	2,220,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,260.00000	4,524,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,293.00000	2,127,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,909.00000	4,162,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,492.00000	2,315,000	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			8.76000	8.80100		14.00	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	04/08/2011	Bond Future	8.50	Call		907.00000	1,001,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,355.00000	3,123,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,038.00000	1,142,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,070.00000	2,848,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		788.00000	872,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,655.00000	3,413,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,294.00000	9,610,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		50.00000	40,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.82100	8.86400		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,473.00000	2,626,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,374.00000	3,189,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,658.00000	2,818,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,162.00000	2,984,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,296.00000	2,442,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,598.00000	3,406,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.88300	8.92700		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,050.00000	4,232,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,489.00000	3,329,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,257.00000	4,444,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,316.00000	3,161,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,850.00000	4,027,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,672.00000	3,508,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.94700	8.99200		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,317.00000	4,496,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,256.00000	4,090,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Call		4,515.00000	4,699,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,074.00000	3,913,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,125.00000	4,299,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,447.00000	4,276,000	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
R210	On	04/08/2011	Bond Future			131.08409	130.88930			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,889.00000	25,084,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,839.00000	25,034,000		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		24,939.00000	25,134,000		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			1.15700	1.17000			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,795.00000	1,867,000		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		2,065.00000	2,136,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.45	Call		1,526.00000	1,597,000		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			0.91300	0.92600			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,708.00000	1,777,000		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		1,969.00000	2,038,000		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		1,447.00000	1,516,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.09900	2.10000			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,791.00000	3,801,000		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		4,254.00000	4,264,000		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		3,326.00000	3,336,000		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			1.99000	1.99100			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,749.00000	4,758,000		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		5,202.00000	5,212,000		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		4,293.00000	4,303,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.76400	8.80600			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		6,903.00000	6,563,000		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		6,451.00000	6,111,000		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		7,359.00000	7,019,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.83300	8.87600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,012.00000	669,000		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		608.00000	265,000		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		1,418.00000	1,075,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90400	8.94800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		406.00000	753,000		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		794.00000	1,140,000		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		16.00000	362,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97400	9.01900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,758.00000	2,108,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,131.00000	2,481,000		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		1,383.00000	1,732,000		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
RAIN	On	13/06/2011	Foreign Exchange Future			14,148.25000	14,223.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,230.00000	6,483,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		7,230.00000	6,482,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		7,230.00000	6,483,000		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			351.67000	350.47800			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.38900	355.18000			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08100	1.08820		15.39	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		402.00000	338,000	13.50	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		20.00000	28,000	13.50	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		98.00000	73,000	15.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.10	Put		216.00000	263,000	15.39	0.00	0	0.00
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Call		885.00000	814,000	17.73	0.00	0	0.00
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Put		3.00000	4,000	17.73	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future			1.10060	1.10810		14.95	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		408.00000	373,000	14.95	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		327.00000	367,000	14.95	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		234.00000	212,000	16.32	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		653.00000	706,000	16.32	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		703.00000	650,000	13.98	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		122.00000	144,000	13.98	0.00	0	0.00

Total for Derivatives :							249,310,911.50	29,223	1,096,978.00
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i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	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			4,000,000,000.00	40,000	33,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	335,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	566,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	8,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	7,704,000.00
ABS6	On	01/06/2020	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
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	16,300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL043	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000			0.00	0	0.00
ACL053	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL054	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL066	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	100.00000			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ACL072	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ACL073	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL074	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL075	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL076	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL109	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	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			1,200,000,000.00	12,000	5,005,000.00
AIR01U	On	06/02/2012	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
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		5,030,300,000,000.00		50,303,000	61,501,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
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	300,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	29,000,000.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
BCP2	On	30/09/2015	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
BCP49L	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
BID01	On	06/08/2014			100.00000	100.00000			1,400,000,000.00	14,000	2,006,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO On 15/06/2011 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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
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	700,000.00
CBL06	On	02/11/2014			100.00000	100.00000			900,000,000.00	9,000	3,004,000.00
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			0.00	0	2,000,000.00
CBL11	On	06/05/2016			100.00000	100.00000			500,000,000.00	5,000	4,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	2,000,000.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
CLN181	On	26/05/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	6,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,100,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	73,014,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	103,407,000.00
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			84,600,000,000.00	846,000	24,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		10,420,000,000,000.00		104,200,000	344,020,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			148,000,000.00	16,000	123,713,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,500,000,000,000.00	250,000,000	576,002,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			612,300,000.00	78,000	60,065,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			472,500,000.00	63,000	215,052,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	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			2,400,000,000.00	24,000	2,010,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000,000.00	8,000,000	4,000,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011			100.00000	100.00000			0.00	0	600,000.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
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
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			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
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000	4,000,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	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
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	1,015,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000				0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000				0.00	0	700.00
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
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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	3,118,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	13,004,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			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
IND146	On	15/11/2011			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
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			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
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
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			300,000,000.00	3,000	3,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	60,117,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			80,000,000,000.00	800,000	400,000.00
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
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
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	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
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000		37,500,000,000,000.00		375,000,000	289,000,000.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000		35,600,000,000,000.00		356,000,000	356,000,000.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000		3,100,000,000,000.00		31,000,000	18,000,000.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	1,800,000.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	5,000,000.00
MBF021	On	18/08/2011			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		30,090,000,000,000.00		300,900,000	1,449,800,000.00
MBF02	On	26/05/2014			100.00000	100.00000		160,000,000,000.00		1,600,000	1,532,600,000.00
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
MBP21	On	11/04/2014			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
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	56,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			3,000,000,000.00	30,000	25,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			900,000,000.00	9,000	4,004,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,600,000,000.00	26,000	4,722,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	5,504,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	8,013,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	320,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	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
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
NCLN5On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			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		4,000,000,000,000.00	40,000,000,000.00	40,000,000	20,000,000.00
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		1,900,000,000.00	19,000,000.00	19,000	3,008,000.00

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	5,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00

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			300,000,000.00	3,000	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000			2,600,000,000,000.00	26,000,000	218,250,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	100,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			1,103,000,000,000.00	11,030,000	13,013,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	7,950,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			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
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.55000	5.62000		63,845,057,700.00		11,503,614	34,537,280.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.50000	7.57000		119,055,957,712,500.00		15,874,127,695	11,124,068,476.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.49000	8.53500			65,775,615,284,550.00	7,747,422,295	8,769,995,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.29000	1.29000			110,940,000,000.00	86,000,000	2,463,270,000.00
R197	On	07/12/2023	Spot Bond			2.52000	2.53000			146,412,000,000.00	58,100,000	366,850,000.00
R201	On	21/12/2014	Spot Bond			7.09000	7.16000			8,231,589,260,000.00	1,161,014,000	3,522,879,000.00
R202	On	07/12/2033	Spot Bond			2.53000	2.54000			2,712,160,000,000.00	1,072,000,000	1,043,000,000.00
R203	On	15/09/2017	Spot Bond			8.01000	8.08000			17,091,201,330,000.00	2,133,733,000	4,485,685,000.00
R204	On	21/12/2018	Spot Bond			8.15000	8.21000			18,729,702,450,000.00	2,298,123,000	5,116,439,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.86500	6.93000			22,835,756,595,000.00	3,326,403,000	5,189,583,000.00
R207	On	15/01/2020	Spot Bond			8.25000	8.31500			23,420,735,250,000.00	2,838,877,000	6,475,232,800.00
R208	On	31/03/2021	Spot Bond			8.29500	8.36000			36,001,989,094,260.00	4,340,203,628	6,277,995,000.00
R209	On	31/03/2036	Spot Bond			8.71000	8.75000			30,497,847,250,000.00	3,501,475,000	8,418,840,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.55000			466,953,600,000.00	183,840,000	664,300,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.98000			233,445,000,000.00	118,500,000	963,760,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			1,043,280,000,000.00	414,000,000	385,350,000.00
R213	On	28/02/2031	Spot Bond			8.71000	8.75000			3,706,976,000,000.00	425,600,000	1,271,741,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,473,600,000,000.00	534,400,000	1,062,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
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	600,000.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
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	25,000,000.00
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	5,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	100,000.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015			100.00000	100.00000			1,200,000,000.00	12,000	16,505,000.00

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			1,600,000,000.00	16,000	30,307,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,003,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	680,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000		2,550,000,000,000.00		25,500,000	8,500,000.00
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			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		900,000,000.00		9,000	4,907,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	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	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	17,400,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	7,550,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	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
SYN81	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	6,020,000.00
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			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			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
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	5,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	1,004,028,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	249,022,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	95,300,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,223,800,000,000.00	12,238,000	44,032,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			900,000,000.00	9,000	51,007,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	55,000,000.00
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	73,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							533,191,838,684,010.00	48,146,405,232	76,032,917,239.00
Grand Total:							533,192,087,994,922.00	48,146,434,455	76,034,014,217.00