

Daily MTM Report

Daily summary for: 27/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.92130	7.01470		14.49	182,300,120.70	26,339	358,562.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		10.00000	5,000	19.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		445.00000	534,000	19.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		8.00000	4,000	20.37	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		493.00000	583,000	20.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		13.00000	7,000	19.39	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		398.00000	486,000	19.39	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		328.00000	244,000	16.19	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		13.00000	23,000	16.19	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		222.00000	299,000	17.43	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		37.00000	20,000	17.43	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		112.00000	174,000	15.96	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		77.00000	45,000	15.96	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		986.00000	1,079,000	25.28	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	0,000	25.28	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		787.00000	880,000	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	1,000	23.32	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		263.00000	344,000	17.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		28.00000	15,000	17.92	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		22.00000	12,000	18.41	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		307.00000	391,000	18.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		146.00000	213,000	16.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		61.00000	34,000	16.45	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		83.00000	138,000	15.47	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		98.00000	59,000	15.47	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		352.00000	438,000	18.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		17.00000	9,000	18.90	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		64.00000	105,000	14.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		129.00000	76,000	14.98	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		374.00000	287,000	16.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		9.00000	16,000	16.61	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		200.00000	129,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		35.00000	58,000	14.91	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		48.00000	76,000	14.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		163.00000	97,000	14.49	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		518.00000	427,000	17.89	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		3.00000	6,000	17.89	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		26.00000	43,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		241.00000	164,000	15.34	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		19.00000	32,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		284.00000	203,000	15.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02180	7.11630		15.10	50,830,810.20	7,239	169,578.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		58.00000	48,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		992.00000	1,076,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		55.00000	45,000	20.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,039.00000	1,123,000	20.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		62.00000	52,000	20.08	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		946.00000	1,030,000	20.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		767.00000	846,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		83.00000	68,000	19.09	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		154.00000	127,000	17.10	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		438.00000	505,000	17.10	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		429.00000	361,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		113.00000	139,000	15.13	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		363.00000	301,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		147.00000	179,000	15.12	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		476.00000	545,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		142.00000	117,000	17.34	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		596.00000	670,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		112.00000	92,000	18.09	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		501.00000	428,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		85.00000	106,000	15.14	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		62.00000	79,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		578.00000	501,000	15.15	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		236.00000	287,000	15.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		252.00000	209,000	15.60	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		2,689.00000	2,782,000	25.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		5.00000	4,000	25.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		365.00000	428,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		181.00000	150,000	16.60	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11850	7.21350		15.25	177,962.50	25	29,682.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		285.00000	248,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		422.00000	480,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		269.00000	234,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		456.00000	516,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		302.00000	263,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		389.00000	445,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		139.00000	165,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		602.00000	533,000	15.16	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		926.00000	1,004,000	18.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		139.00000	122,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22110	7.31780		15.26	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		551.00000	488,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		269.00000	303,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		523.00000	462,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		291.00000	327,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		580.00000	515,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		248.00000	280,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		572.00000	507,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		254.00000	286,000	15.13	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.45300	7.55120		16.08	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		722.00000	663,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		371.00000	410,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		696.00000	638,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		395.00000	435,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		749.00000	688,000	15.70	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		348.00000	385,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		420.00000	462,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		671.00000	615,000	15.89	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.57120	7.66880		16.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		611.00000	568,000	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		642.00000	697,000	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		593.00000	551,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		674.00000	730,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		630.00000	585,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		611.00000	664,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		844.00000	905,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		513.00000	476,000	17.31	0.00	0	300.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.23370	9.32630		19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,539.00000	1,497,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,413.00000	1,463,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,522.00000	1,479,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,446.00000	1,495,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,556.00000	1,514,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,380.00000	1,430,000	18.94	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				6.92130	7.01470		14.49	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			7,743.00000	4,505,000	15.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			11,273.00000	17,375,000	15.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			6,056.00000	3,448,000	16.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			14,586.00000	21,318,000	16.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			9,831.00000	5,862,000	15.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			8,361.00000	13,732,000	15.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			1,694.00000	906,000	18.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			35,224.00000	43,776,000	18.90	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.02180	7.11630		15.10	210,654.00	30	70.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			25,153.00000	20,948,000	15.60	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			23,523.00000	28,768,000	15.60	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			23,161.00000	19,251,000	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			26,531.00000	32,071,000	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			27,702.00000	22,798,000	15.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			21,072.00000	25,618,000	15.35	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.39180	11.46440		12.36	2,118,874.80	186	27,422.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			33.00000	21,000	15.16	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			419.00000	479,000	15.16	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			27.00000	17,000	15.47	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			463.00000	525,000	15.47	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			39.00000	26,000	14.85	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			375.00000	434,000	14.85	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			721.00000	650,000	16.17	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	10.75	Put		7.00000	8,000	16.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		122.00000	156,000	12.67	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		136.00000	98,000	12.67	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		96.00000	67,000	13.29	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		182.00000	225,000	13.29	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		23.00000	14,000	15.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		509.00000	572,000	15.78	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.54270	11.61610		14.05	0.00	0	28,325.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		427.00000	384,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		311.00000	341,000	14.05	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		401.00000	360,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		335.00000	367,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		454.00000	410,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		288.00000	317,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		355.00000	320,000	14.28	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		389.00000	427,000	14.28	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		209.00000	186,000	15.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		693.00000	743,000	15.31	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		130.00000	145,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		746.00000	688,000	13.97	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.68580	11.75880		14.53	0.00	0	998.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		565.00000	525,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		456.00000	489,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		540.00000	502,000	14.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		481.00000	516,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		590.00000	549,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		431.00000	463,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		359.00000	334,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		800.00000	848,000	15.48	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08620		16.43	11,956.00	140	777.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		212.00000	159,000	18.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		92.00000	119,000	18.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		4.00000	3,000	23.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		884.00000	963,000	23.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,120.00000	1,040,000	19.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08750		19.46	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		813.00000	746,000	16.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		63.00000	76,000	16.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		269.00000	242,000	19.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		519.00000	572,000	19.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,755.00000	1,676,000	18.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		5.00000	6,000	18.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,250.00000	1,141,330,000	26.26	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.86330	9.88400		12.11	581,934.70	59	17,566.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		160.00000	140,000	12.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		76.00000	77,000	12.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		128.00000	110,000	12.11	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		94.00000	97,000	12.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		195.00000	174,000	12.83	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		61.00000	61,000	12.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.98100	10.00040		13.32	0.00	0	53,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		504.00000	488,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		154.00000	157,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		472.00000	456,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		172.00000	175,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		539.00000	522,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		139.00000	141,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		210.00000	214,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		410.00000	395,000	13.35	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		574.00000	584,000	14.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		174.00000	165,000	14.60	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.09190	10.10930		13.64	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		580.00000	567,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		271.00000	275,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		551.00000	538,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		292.00000	296,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		610.00000	597,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		251.00000	255,000	13.56	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			387.62900	386.79800			19,381,450.00	5	30.00
AL7T	On	03/11/2011	Index Future			393.46400	392.62100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.76400	355.08000			3,557,640.00	1	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			361.11900	360.42600			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.38820	7.41710		10.06	0.00	0	14,835.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		767.00000	738,000	15.09	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		717.00000	688,000	14.75	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.75	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		817.00000	788,000	15.42	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.42	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.40130	7.42880		11.04	0.00	0	9,515.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		789.00000	762,000	11.94	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		10.00000	11,000	11.94	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		741.00000	715,000	11.88	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		12.00000	14,000	11.88	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		837.00000	810,000	12.00	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		8.00000	9,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.41530	7.44200		11.39	0.00	0	5.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		815.00000	791,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		23.00000	26,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		770.00000	746,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		28.00000	31,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		861.00000	836,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	21,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		219.00000	206,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		277.00000	291,000	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			8.32240	8.32220		13.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,452.00000	1,450,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		430.00000	428,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,423.00000	1,421,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		451.00000	449,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,490.00000	1,488,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		418.00000	416,000	12.82	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.08310	7.14710		11.89	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		259.00000	203,000	13.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		12.00000	20,000	13.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		215.00000	163,000	13.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		18.00000	30,000	13.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		305.00000	247,000	13.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		8.00000	14,000	13.79	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.16860	7.23270		11.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		182.00000	153,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		199.00000	234,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		162.00000	136,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		229.00000	267,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		209.00000	173,000	11.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		176.00000	204,000	11.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.10640	8.07950		13.11	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		980.00000	1,006,000	19.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	19.60	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		930.00000	957,000	19.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		1.00000	1,000	19.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		1,030.00000	1,056,000	19.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		1.00000	0,000	19.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.23000	8.20220		14.96	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		623.00000	643,000	14.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		71.00000	63,000	14.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		584.00000	604,000	14.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		82.00000	74,000	14.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		663.00000	683,000	14.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		61.00000	53,000	14.28	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.36500	160.16300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.51700	162.31200			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				356.64100	355.98700			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		79,870.00000	86,410,000		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		79,770.00000	86,310,000		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		79,970.00000	86,510,000		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			362.01000	361.34500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		43,450.00000	50,100,000		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		43,350.00000	50,000,000		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		43,550.00000	50,200,000		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			155.05100	155.02800			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.38500	157.36200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			14.25200	413.82900			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	5.63000			0.00	0	4,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.65000	5.65000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.75000	5.75000			0.00	500	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.83000	5.83000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.97000	5.97000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.09000	6.09000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.44000	6.44000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.81000	6.81000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.13000	7.13000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.46000	7.46000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.74000	7.74000			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			350.64600	349.81000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.92500	355.07600			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			7.55800	7.59100		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		647.00000	699,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,003.00000	926,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		737.00000	794,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		897.00000	825,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		565.00000	611,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,117.00000	1,034,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,794.00000	1,691,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		256.00000	282,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		799.00000	732,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		834.00000	896,000	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		1,294.00000	1,375,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		482.00000	434,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,491.00000	2,600,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		144.00000	124,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.67600	7.71100		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,435.00000	2,529,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		481.00000	447,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,573.00000	2,668,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		440.00000	407,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,301.00000	2,392,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		527.00000	490,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.80800	7.84700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,892.00000	2,986,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		686.00000	647,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,017.00000	3,113,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		645.00000	607,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,769.00000	2,861,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		730.00000	689,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.95600	7.99900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,130.00000	2,208,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,336.00000	1,277,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,227.00000	2,307,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,275.00000	1,219,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,035.00000	2,111,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,398.00000	1,338,000	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			8.51900	8.55000		11.00	1,773,182.85	15	21,612.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,077.00000	1,157,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,969.00000	3,755,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,234.00000	1,323,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,637.00000	3,432,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		936.00000	1,007,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,320.00000	4,097,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,322.00000	3,126,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,406.00000	1,504,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,612.00000	1,484,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,020.00000	3,186,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,575.00000	4,786,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		876.00000	792,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,277.00000	10,558,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		92.00000	79,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.59200	8.62500		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,466.00000	5,662,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,054.00000	1,942,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,764.00000	5,966,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,908.00000	1,802,000	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		5,174.00000	5,365,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,208.00000	2,092,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,924.00000	2,782,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,078.00000	4,244,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.66700	8.70100		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,941.00000	6,125,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,257.00000	3,130,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,213.00000	6,402,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,089.00000	2,967,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,677.00000	5,856,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,435.00000	3,303,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.74600	8.78000		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,121.00000	6,293,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,173.00000	4,040,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,384.00000	6,560,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,000.00000	3,871,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,868.00000	6,036,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,359.00000	4,221,000	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			212.61632	212.59491			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		595.00000	616,000		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		545.00000	566,000		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		645.00000	666,000		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			234.07166	234.04028			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,540.00000	2,572,000		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		2,490.00000	2,522,000		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		2,590.00000	2,622,000		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			7.13900	7.16700		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		724.00000	769,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		473.00000	433,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		814.00000	863,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		412.00000	376,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		640.00000	681,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		540.00000	496,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.23300	7.26300		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,263.00000	2,332,000	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		213.00000	197,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,379.00000	2,449,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		191.00000	177,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,149.00000	2,216,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		236.00000	219,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.33700	7.37000		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,644.00000	2,709,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		386.00000	365,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,746.00000	2,812,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		362.00000	342,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,543.00000	2,607,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		412.00000	390,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.46100	7.49800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,551.00000	1,602,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		952.00000	915,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,628.00000	1,680,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		911.00000	875,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,477.00000	1,526,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		997.00000	958,000	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			0.11700	0.11800			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,484.00000	24,514,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		1.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		25,743.00000	25,773,000		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		23,211.00000	23,241,000		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			0.03300	0.03400			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,540.00000	13,570,000		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		14,917.00000	14,948,000		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		12,148.00000	12,179,000		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			8.06000	8.09200		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		824.00000	886,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,263.00000	1,173,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		935.00000	1,001,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,135.00000	1,049,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		723.00000	778,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,402.00000	1,305,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.16500	8.19900		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,378.00000	2,474,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,010.00000	950,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,527.00000	2,627,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		934.00000	878,000	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		2,234.00000	2,327,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,092.00000	1,029,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.27900	8.31500		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,234.00000	3,334,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,342.00000	1,284,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,378.00000	3,480,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,272.00000	1,215,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,093.00000	3,190,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,416.00000	1,355,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.40000	8.43900		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,023.00000	3,119,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,722.00000	1,653,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,158.00000	3,257,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,650.00000	1,584,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,892.00000	2,986,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,799.00000	1,728,000	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			8.19500	8.22800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		671.00000	726,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,912.00000	1,789,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		770.00000	832,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,737.00000	1,621,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		581.00000	631,000	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		2,097.00000	1,968,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.29100	8.32500		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,190.00000	3,308,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		997.00000	936,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,369.00000	3,490,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		922.00000	864,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,015.00000	3,130,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,076.00000	1,013,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.39200	8.42700		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,078.00000	4,198,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,228.00000	1,171,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,252.00000	4,374,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,158.00000	1,103,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,907.00000	4,025,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,302.00000	1,242,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.50100	8.53800		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,249.00000	3,350,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,218.00000	2,137,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,398.00000	3,502,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,126.00000	2,048,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,105.00000	3,204,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,316.00000	2,233,000	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			6.92000	6.94900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		459.00000	492,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		346.00000	315,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		523.00000	559,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		299.00000	271,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		398.00000	429,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		396.00000	362,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.01600	7.04800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,563.00000	1,614,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		167.00000	154,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,647.00000	1,699,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		153.00000	140,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,483.00000	1,533,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		186.00000	172,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.13000	7.16600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,741.00000	1,790,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		265.00000	250,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,812.00000	1,861,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		249.00000	233,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,672.00000	1,720,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		284.00000	267,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.28700	7.32900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		933.00000	969,000	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		666.00000	636,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		982.00000	1,019,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		637.00000	608,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		886.00000	921,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		697.00000	666,000	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			8.28700	8.32400		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,056.00000	1,146,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,481.00000	1,359,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,191.00000	1,289,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,329.00000	1,214,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		930.00000	1,013,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,644.00000	1,514,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.37300	8.41200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,013.00000	3,153,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,151.00000	1,073,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,196.00000	3,341,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,062.00000	989,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,836.00000	2,971,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,246.00000	1,163,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.46500	8.50600		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,163.00000	4,309,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,529.00000	1,452,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,342.00000	4,490,000	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		1,447.00000	1,372,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,988.00000	4,130,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,617.00000	1,536,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.56600	8.60800		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,306.00000	3,427,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,561.00000	2,460,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,462.00000	3,585,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,456.00000	2,357,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,157.00000	3,274,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,673.00000	2,568,000	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			8.32400	8.36100		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,033.00000	1,123,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,711.00000	1,576,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,170.00000	1,268,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,542.00000	1,415,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		907.00000	989,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,893.00000	1,750,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.40600	8.44400		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,139.00000	3,281,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,343.00000	1,258,000	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		3,330.00000	3,476,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,245.00000	1,164,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,955.00000	3,091,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,449.00000	1,359,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.48900	8.52900		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,358.00000	4,509,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,674.00000	1,592,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,548.00000	4,702,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,585.00000	1,507,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,172.00000	4,319,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,768.00000	1,682,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.57800	8.62000		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,342.00000	4,487,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,220.00000	2,126,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,524.00000	4,673,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,127.00000	2,038,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,162.00000	4,305,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,315.00000	2,220,000	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			8.72300	8.76000		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		1,001.00000	1,092,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,123.00000	2,917,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,142.00000	1,242,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,848.00000	2,652,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		872.00000	954,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,413.00000	3,198,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,610.00000	9,899,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		40.00000	33,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78400	8.82100		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,626.00000	2,763,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,189.00000	3,034,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,818.00000	2,961,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,984.00000	2,834,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,442.00000	2,572,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,406.00000	3,243,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84400	8.88300		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,232.00000	4,399,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,329.00000	3,191,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,444.00000	4,615,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,161.00000	3,027,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,027.00000	4,188,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,508.00000	3,364,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.90700	8.94700		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,496.00000	4,659,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,090.00000	3,944,000	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		4,699.00000	4,867,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,913.00000	3,772,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,299.00000	4,458,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,276.00000	4,126,000	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			131.10172	131.08409			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,084.00000	25,102,000		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		25,034.00000	25,052,000		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		25,134.00000	25,152,000		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			1.15500	1.15700			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,867.00000	1,878,000		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		2,136.00000	2,147,000		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		1,597.00000	1,608,000		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			0.91000	0.91300			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,777.00000	1,793,000		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		2,038.00000	2,054,000		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		1,516.00000	1,532,000		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			2.09200	2.09900			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,801.00000	3,869,000		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		4,264.00000	4,332,000		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		3,336.00000	3,403,000		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			1.98300	1.99000			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,758.00000	4,826,000		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		5,212.00000	5,279,000		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		4,303.00000	4,370,000		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			8.73300	8.76400			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		6,563.00000	6,311,000		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		6,111.00000	5,859,000		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		7,019.00000	6,767,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.80000	8.83300			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		669.00000	404,000		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		265.00000	0,000		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		1,075.00000	810,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.87100	8.90400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		753.00000	1,014,000		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		1,140.00000	1,402,000		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		362.00000	623,000		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			8.93900	8.97400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,108.00000	2,381,000		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		2,481.00000	2,754,000		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		1,732.00000	2,005,000		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			14,039.85000	14,148.25000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,483.00000	5,399,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,482.00000	5,398,000		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		6,483.00000	5,399,000		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			352.31000	351.67000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.03800	356.38900			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06610	1.08100		13.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		338.00000	220,000	13.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		28.00000	59,000	13.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		73.00000	36,000	15.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.10	Put		263.00000	375,000	15.76	0.00	0	0.00
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Call		814.00000	666,000	16.50	0.00	0	0.00
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Put		4.00000	5,000	16.50	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future			1.08550	1.10060		15.19	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		373.00000	304,000	15.19	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		367.00000	449,000	15.19	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		212.00000	171,000	16.65	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		706.00000	816,000	16.65	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		650.00000	542,000	14.02	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		144.00000	187,000	14.02	0.00	0	0.00

Total for Derivatives : **260,944,585.75** **34,539** **1,089,120.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
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			15,300,000,000.00	153,000	104,000.00
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			9,500,000,000.00	95,000	595,000.00

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			7,000,000,000.00	70,000	70,000.00
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			0.00	0	200,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	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
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			758,400,000,000.00	7,584,000	3,792,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			5,000,000.000.00	50,000	50,000.00
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
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,300,000,000.00	63,000	8,040,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	5,025,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	16,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ACL022	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
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		108,000,000,000.00		8,000,000	4,000,000.00
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
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			500,000,000.00	5,000	5,010,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	61,502,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	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
BAYC1	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			840,000,000.00	8,400,000	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		500,000,000.00		5,000	2,011,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			400,000,000.00	4,000	3,008,000.00
CBL08	On	02/11/2016			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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			8,500,000,000.00	85,000	46,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			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
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
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	20,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,700,000,000.00	37,000	23,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	73,024,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	103,008,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ103	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ105	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			515,000,000,000.00	5,150,000	342,020,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			6,539,750,000.00	707,000	124,407,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			450,000,000,000.00	45,000,000	575,902,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			785,227,650,000.00	100,029,000	160,065,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			180,000,000.00	24,000	131,052,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		8,300,000,000.00		83,000	2,054,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	4,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	4,000,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			5,400,000,000,000.00	54,000,000	27,000,000.00
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			2,000,000,000,000.00	20,000,000	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,000,100,000,000.00	100,001,000	53,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	32,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
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
GRA28	On	01/09/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	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	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		4,200,000,000.00		42,000	6,144,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		300,000,000.00		3,000	13,007,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000.00	1,000	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	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
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000		500,000,000,000.00		5,000,000	2,000,000.00
IVA143	On	27/10/2011			100.00000	100.00000		500,000,000,000.00		5,000,000	2,000,000.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		1,530,000,000,000.00	15,300,000	11,150,000.00	
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000		400,000,000,000.00	4,000,000	1,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
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			9,800,000,000.00	98,000	70,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			400,000,000.00	4,000	4,008,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	22,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			400,000,000.00	4,000	5,508,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			13,200,000,000.00	132,000	8,085,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			92,000,000,000.00	920,000	460,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	07/03/2013			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,008,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			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
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			100,000,000.00	1,000	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	218,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	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			400,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,300,000,000.00	123,000	13,079,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
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		200,000,000,000.00		2,000,000	500,000.00
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			5.52500	5.55000		253,266,000,000.00		45,840,000	33,537,280.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.47000	7.50000		78,537,566,894,760.00		10,513,730,508	10,140,159,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.46000	8.49000			34,937,668,080,000.00	4,129,748,000	9,575,731,000.00
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			463,626,000,000.00	359,400,000	2,561,295,000.00
R197	On	07/12/2023	Spot Bond			2.52000	2.52000			75,852,000,000.00	30,100,000	395,900,000.00
R201	On	21/12/2014	Spot Bond			7.06500	7.09000			4,280,626,980,000.00	605,892,000	3,216,685,000.00
R202	On	07/12/2033	Spot Bond			2.53000	2.53000			2,796,409,000,000.00	1,105,300,000	1,390,000,000.00
R203	On	15/09/2017	Spot Bond			7.98000	8.01000			45,690,383,760,000.00	5,725,612,000	4,156,733,000.00
R204	On	21/12/2018	Spot Bond			8.12000	8.15000			25,281,798,640,000.00	3,113,522,000	5,690,711,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84000	6.86500			25,786,964,160,000.00	3,770,024,000	4,981,559,000.00
R207	On	15/01/2020	Spot Bond			8.21500	8.25000			58,402,546,255,000.00	7,109,257,000	6,134,017,800.00
R208	On	31/03/2021	Spot Bond			8.26000	8.29500			41,152,468,140,000.00	4,982,139,000	6,253,063,814.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.67500	8.71000			15,556,756,050,000.00	1,793,286,000	8,496,584,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			135,382,000,000.00	53,300,000	344,470,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			6,698,000,000.00	3,400,000	1,064,760,000.00
R212	On	31/01/2022	Spot Bond			2.51500	2.52000			1,702,655,000,000.00	677,000,000	463,500,000.00
R213	On	28/02/2031	Spot Bond			8.68000	8.71000			4,313,960,000,000.00	497,000,000	765,181,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			2,957,500,000,000.00	455,000,000	1,138,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	16,527,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			206,400,000,000.00	2,064,000	31,341,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	3,025,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		2,000,000,000,000.00	20,000,000,000.00	20,000,000	18,500,000.00
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	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		3,800,000,000.00	38,000,000.00	38,000	25,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	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
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
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	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN815On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	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
TFS81	On	30/08/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000	2,009,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	1,004,028,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	249,028,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
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			351,200,000,000.00	3,512,000	47,432,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	51,036,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							385,992,474,359,760.00	45,546,414,508	71,524,166,577.00
Grand Total:							385,992,735,304,346.00	15,546,449,047	71,525,255,697.00