



Daily MTM Report

Daily summary for: 06/06/2011

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			6.75630	6.72890		14.50	218,647,380.60	32,362	340,205.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	22.56	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		721.00000	694,000	22.56	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	23.13	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		771.00000	744,000	23.13	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	21.98	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		671.00000	644,000	21.98	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		76.00000	89,000	15.05	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		47.00000	33,000	15.05	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		472.00000	445,000	19.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		1.00000	1,000	19.68	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		325.00000	297,000	17.95	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		4.00000	3,000	17.95	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,271.00000	1,244,000	28.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	28.89	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,071.00000	1,044,000	26.58	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		0.00000	0,000	26.58	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		522.00000	494,000	20.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		1.00000	0,000	20.26	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		1.00000	0,000	20.83	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		572.00000	544,000	20.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		374.00000	346,000	18.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		3.00000	2,000	18.53	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		278.00000	249,000	17.38	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		7.00000	5,000	17.38	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		621.00000	594,000	21.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	21.41	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		231.00000	203,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		10.00000	9,000	16.80	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		109.00000	126,000	15.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		30.00000	20,000	15.61	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		24.00000	23,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		145.00000	117,000	15.65	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		187.00000	158,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		16.00000	14,000	16.23	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		236.00000	260,000	17.26	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		7.00000	4,000	17.26	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		107.00000	81,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		36.00000	37,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		74.00000	51,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		53.00000	57,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	52.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		0.00000	4,794,000	52.74	479,400.00	100	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	53.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		0.00000	5,194,000	53.66	519,400.00	100	100.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.85380	6.82610		14.90	282,575,320.20	41,229	185,595.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		29.00000	28,000	20.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,253.00000	1,224,000	20.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		27.00000	26,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,301.00000	1,272,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		31.00000	30,000	20.66	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,205.00000	1,176,000	20.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,016.00000	987,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		42.00000	41,000	19.66	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		78.00000	80,000	17.66	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		652.00000	626,000	17.66	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		231.00000	246,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		205.00000	192,000	14.92	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		192.00000	200,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		266.00000	246,000	15.15	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		696.00000	669,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		72.00000	73,000	17.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		830.00000	802,000	18.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		56.00000	56,000	18.66	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		287.00000	303,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		161.00000	149,000	14.98	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		123.00000	113,000	15.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		349.00000	367,000	15.04	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		407.00000	384,000	16.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		133.00000	138,000	16.15	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,976.00000	2,948,000	25.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	25.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		567.00000	541,000	17.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		93.00000	95,000	17.15	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.94760	6.91990		15.21	16,799,296.80	2,418	29,144.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		181.00000	186,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		611.00000	588,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		170.00000	175,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		650.00000	627,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		192.00000	197,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		572.00000	549,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		227.00000	214,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		397.00000	412,000	15.16	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,168.00000	1,141,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		88.00000	89,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04720	7.02010		15.32	1,867,508.00	265	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		374.00000	387,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		390.00000	376,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		355.00000	367,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		421.00000	406,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		395.00000	411,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		361.00000	350,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		388.00000	404,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		368.00000	357,000	15.30	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.15150	7.12480		15.68	10,727,250.00	1,500	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		406.00000	419,000	15.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		531.00000	518,000	15.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		390.00000	402,000	16.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		565.00000	551,000	16.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		424.00000	437,000	15.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		499.00000	486,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.26120	7.23400		15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		537.00000	551,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		503.00000	490,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		515.00000	529,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		531.00000	518,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		559.00000	574,000	15.87	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		475.00000	463,000	15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		563.00000	549,000	16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		497.00000	510,000	16.11	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.36740	7.33950		16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		466.00000	477,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		827.00000	810,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		452.00000	463,000	17.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		863.00000	846,000	17.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		481.00000	492,000	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		792.00000	775,000	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,051.00000	1,032,000	17.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		390.00000	399,000	17.68	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.31670	8.28380		17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,030.00000	1,046,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,246.00000	1,229,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,014.00000	1,030,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,280.00000	1,263,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,046.00000	1,062,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,212.00000	1,195,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		922.00000	908,000	17.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,206.00000	1,225,000	17.42	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07700	9.04810		18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,394.00000	1,410,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,546.00000	1,533,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,378.00000	1,394,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,580.00000	1,567,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,411.00000	1,426,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,513.00000	1,499,000	19.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.75630	6.72890			14.50	358,083.90	53	155.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			430.00000	305,000	17.95	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			32,540.00000	29,675,000	17.95	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			278.00000	180,000	18.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			37,388.00000	34,550,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		666.00000	516,000	17.38	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		27,776.00000	24,886,000	17.38	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		34.00000	14,000	21.41	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		62,144.00000	59,384,000	21.41	0.00	0	60.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.85380	6.82610		14.90	685,380.00	100	220.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		13,309.00000	13,765,000	16.15	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		40,699.00000	38,385,000	16.15	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		12,155.00000	12,540,000	16.40	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		44,545.00000	42,160,000	16.40	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,581.00000	15,116,000	15.90	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		36,971.00000	34,736,000	15.90	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future			11.05020	11.00460		12.68	13,624,896.60	1,233	29,397.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		1.00000	0,000	18.44	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		846.00000	800,000	18.44	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	18.80	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		895.00000	850,000	18.80	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		1.00000	0,000	18.08	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		796.00000	750,000	18.08	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		277.00000	312,000	15.83	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		22.00000	12,000	15.83	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		451.00000	405,000	15.56	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		6.00000	5,000	15.56	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		3.00000	2,000	16.28	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		548.00000	502,000	16.28	0.00	0	100.00	

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	11.95	Call		0.00000	0,000	19.16	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		945.00000	900,000	19.16	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.19550	11.14930		13.71	48,498,906.00	4,332	29,761.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		208.00000	218,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		559.00000	523,000	14.39	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		194.00000	204,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		595.00000	559,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		223.00000	233,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		524.00000	488,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		170.00000	177,000	14.73	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		671.00000	632,000	14.73	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		92.00000	95,000	15.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,043.00000	1,000,000	15.74	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		261.00000	239,000	13.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		410.00000	434,000	13.75	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.33360	11.28750		14.18	0.00	0	1,043.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		344.00000	354,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		707.00000	670,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		330.00000	338,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		743.00000	704,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		360.00000	370,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		673.00000	636,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		213.00000	218,000	15.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,126.00000	1,084,000	15.86	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.62820	11.58300		14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		601.00000	613,000	15.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		868.00000	835,000	15.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		584.00000	596,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		901.00000	868,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		619.00000	631,000	15.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		836.00000	803,000	15.01	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08350		16.74	96,607.80	1,146	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		50.00000	64,000	20.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		200.00000	134,000	20.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	26.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,150.00000	1,070,000	26.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		850.00000	930,000	17.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08480		19.75	97,983.00	1,146	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		593.00000	640,000	16.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		113.00000	90,000	16.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		175.00000	188,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		695.00000	638,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,487.00000	1,552,000	15.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	2,000	15.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.13	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,520.00000	1,141,450,000	28.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.86400	9.80070		12.89	39,396,816.00	3,994	15,631.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		74.00000	109,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		73.00000	45,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		54.00000	77,000	12.89	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		103.00000	63,000	12.89	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		105.00000	146,000	13.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		54.00000	32,000	13.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.97810	9.91500			39,752,750.40	3,984	54,082.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		429.00000	471,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		164.00000	143,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		398.00000	438,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		183.00000	160,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		462.00000	506,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		147.00000	128,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		224.00000	197,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		339.00000	375,000	13.11	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		618.00000	569,000	14.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		133.00000	147,000	14.43	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.08460	10.02200			0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		511.00000	551,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		289.00000	266,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		482.00000	522,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		310.00000	287,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		540.00000	582,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		268.00000	247,000	13.52	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			389.06200	388.82800			0.00	0	30.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2011	Index Future			394.91400	394.68000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.22700	357.06500			14,289,080.00	4	1,019.00
ALBI	On	03/11/2011	Index Future			362.60100	362.43900			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.24190	7.18690		10.22	0.00	0	14,835.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		537.00000	592,000	17.85	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	17.85	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		487.00000	542,000	17.22	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	17.22	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		587.00000	642,000	18.49	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	18.49	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.25280	7.19790		10.88	1,813,200.00	250	11,555.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		573.00000	627,000	12.92	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	24,000	12.92	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		529.00000	582,000	12.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		31.00000	29,000	12.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		618.00000	673,000	13.09	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	20,000	13.09	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.26540	7.21050		11.21	0.00	0	10.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		621.00000	666,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		61.00000	51,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		567.00000	625,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		57.00000	60,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		662.00000	708,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		52.00000	43,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		140.00000	158,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		430.00000	393,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.19410	8.14340		13.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,327.00000	1,358,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		484.00000	464,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,300.00000	1,330,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		507.00000	486,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,354.00000	1,386,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		461.00000	442,000	12.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.89280	6.86890		13.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		27.00000	48,000	13.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		58.00000	55,000	13.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		14.00000	30,000	14.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		95.00000	87,000	14.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		49.00000	77,000	13.86	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		30.00000	34,000	13.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.97540	6.95110		11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		75.00000	89,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		374.00000	364,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		65.00000	78,000	13.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		414.00000	403,000	13.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		87.00000	101,000	12.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		336.00000	326,000	12.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.07460	8.04670		15.41	0.00	0	900.00

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	7.10	Call		947.00000	975,000	22.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	22.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		897.00000	925,000	22.35	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	22.35	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		997.00000	1,025,000	23.12	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	23.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.19650	8.16840		15.57	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		594.00000	617,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		76.00000	71,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		556.00000	579,000	15.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		88.00000	83,000	15.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		634.00000	657,000	15.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		66.00000	61,000	15.09	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.82400	160.75600			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.98400	162.91500			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			357.98700	357.81500			0.00	0	179.00
GOVI On	04/08/2011	GOVI	348.00	Call		98,150.00000	99,870,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.01	Call		98,050.00000	99,770,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		98,250.00000	99,970,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			363.37300	363.20100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		62,010.00000	63,730,000		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		61,910.00000	63,630,000		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		62,110.00000	63,830,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.58900	155.39600			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.93000	157.73500			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.24900	411.12300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		15/06/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	3,891.00
JIBAR FOn		20/07/2011	Jibar Tradeable Future			5.62000	5.62000			0.00	0	5,000.00
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			5.72000	5.74000			0.00	0	15,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.80000	5.83000			0.00	0	0.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.90000	5.93000			0.00	0	0.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			6.02000	6.05000			0.00	0	5,591.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.30000	6.33000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.65000	6.68000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.94000	6.99000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			7.25000	7.30000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			7.55000	7.60000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			352.75200	352.64000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			358.05900	357.94800			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			7.49000	7.49700		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		732.00000	729,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		720.00000	690,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		837.00000	835,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		630.00000	600,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		636.00000	631,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		820.00000	788,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,449.00000	1,414,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		278.00000	271,000	3.43	0.00	0	1,320.00

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	7.60	Put		547.00000	519,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		950.00000	949,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,475.00000	1,481,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		295.00000	274,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,780.00000	2,799,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		66.00000	57,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.60200	7.60900		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,657.00000	2,670,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		329.00000	316,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,804.00000	2,817,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		297.00000	284,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,514.00000	2,526,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		366.00000	352,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.73000	7.73700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,197.00000	3,208,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		615.00000	602,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,326.00000	3,337,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		577.00000	564,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,070.00000	3,080,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		655.00000	641,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.87100	7.87800		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,374.00000	2,380,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,194.00000	1,178,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,476.00000	2,482,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,139.00000	1,123,000	3.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Call		2,273.00000	2,279,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,251.00000	1,235,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.44500	8.44100		10.00	1,036,613,000.35	8,717	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,157.00000	1,099,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,010.00000	2,990,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,339.00000	1,279,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,703.00000	2,681,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		991.00000	937,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,336.00000	3,320,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,418.00000	2,392,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,540.00000	1,476,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		975.00000	945,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,422.00000	3,353,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,183.00000	5,121,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		445.00000	421,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,247.00000	11,206,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		23.00000	20,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.51600	8.51200		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,092.00000	6,036,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,622.00000	1,603,000	11.11	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	9.05	Call		6,411.00000	6,355,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,497.00000	1,479,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,779.00000	5,723,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,755.00000	1,737,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,385.00000	2,368,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,597.00000	4,542,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.58900	8.58500		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,433.00000	6,384,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,682.00000	2,670,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,721.00000	6,672,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,531.00000	2,519,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,150.00000	6,101,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,842.00000	2,830,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.66500	8.66000		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,121.00000	7,070,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,090.00000	4,085,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,387.00000	7,335,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,920.00000	3,914,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,860.00000	6,809,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,268.00000	4,262,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On 04/08/2011	Bond Future				213.17005	213.11054			0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Call			1,111.00000	1,170,000		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			1,061.00000	1,120,000		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			1,161.00000	1,220,000		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				234.88825	234.81487			0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.50	Call			3,315.00000	3,388,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.50	Put			0.00000	0,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.55	Call			3,265.00000	3,338,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.55	Put			0.00000	0,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.45	Call			3,365.00000	3,438,000		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				7.11900	7.12600		2.75	0.00	0	170.00
R201	On 04/08/2011	Bond Future	7.25	Call			689.00000	691,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Put			314.00000	295,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Call			790.00000	794,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Put			264.00000	247,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.20	Call			597.00000	598,000	2.74	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	04/08/2011	Bond Future	7.20	Put		373.00000	353,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.21200	7.21800		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,376.00000	2,384,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		199.00000	190,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,493.00000	2,502,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		179.00000	171,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,258.00000	2,266,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		218.00000	209,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.31500	7.32200		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,679.00000	2,690,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		296.00000	289,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,787.00000	2,798,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		278.00000	270,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,575.00000	2,585,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		319.00000	310,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.43700	7.44400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,639.00000	1,644,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		912.00000	900,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,715.00000	1,719,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		869.00000	857,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,565.00000	1,570,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		956.00000	944,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00

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			0.08400	0.08600			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		25,458.00000	25,520,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		26,718.00000	26,779,000		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		24,186.00000	24,247,000		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			0.01900	0.01900			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,997.00000	13,997,000		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		15,375.00000	15,375,000		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		12,606.00000	12,606,000		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			8.01500	8.02100		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		852.00000	844,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		953.00000	916,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		975.00000	968,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		836.00000	801,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		740.00000	731,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,080.00000	1,043,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.11700	8.12400		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,535.00000	2,544,000	5.87	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	8.50	Put		822.00000	799,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,693.00000	2,702,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		755.00000	732,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,382.00000	2,389,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		895.00000	870,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.22900	8.23600		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,386.00000	3,396,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,146.00000	1,125,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,536.00000	3,546,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,081.00000	1,060,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,239.00000	3,248,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,214.00000	1,192,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.34800	8.35500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,258.00000	3,266,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,602.00000	1,580,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,392.00000	3,401,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,528.00000	1,508,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,126.00000	3,134,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,677.00000	1,656,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.16600	8.16700		6.25	7,012,027.40	70	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		627.00000	606,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,538.00000	1,512,000	6.16	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	8.05	Call		733.00000	711,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,370.00000	1,343,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		532.00000	511,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,718.00000	1,691,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.26100	8.26200		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,349.00000	3,338,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		825.00000	809,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,536.00000	3,525,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		758.00000	742,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,167.00000	3,155,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		898.00000	881,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.36000	8.36100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,210.00000	4,201,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,025.00000	1,011,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,390.00000	4,382,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		961.00000	948,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,032.00000	4,024,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,091.00000	1,078,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.46800	8.46800		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,561.00000	3,548,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,186.00000	2,173,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,708.00000	3,695,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,092.00000	2,079,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,416.00000	3,404,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,283.00000	2,271,000	7.35	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	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.90500	6.91200		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		482.00000	482,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		287.00000	271,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		552.00000	553,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		246.00000	232,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		419.00000	418,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		335.00000	318,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.99900	7.00600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,637.00000	1,645,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		157.00000	151,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,720.00000	1,728,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		141.00000	135,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,554.00000	1,561,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		172.00000	165,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.11300	7.12100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,802.00000	1,810,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		246.00000	239,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,875.00000	1,883,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		231.00000	225,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,732.00000	1,739,000	2.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Put		263.00000	256,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.26700	7.27500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		987.00000	991,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		635.00000	627,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,035.00000	1,039,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		605.00000	597,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		941.00000	944,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		667.00000	658,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.22700	8.23300		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,138.00000	1,130,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,040.00000	997,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,294.00000	1,287,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		909.00000	867,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		994.00000	984,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,185.00000	1,140,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.31100	8.31700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,391.00000	3,398,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		996.00000	970,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,584.00000	3,591,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		918.00000	891,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,197.00000	3,202,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,075.00000	1,046,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.40100	8.40700		7.75	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	9.00	Call		4,327.00000	4,337,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,154.00000	1,131,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,516.00000	4,527,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,082.00000	1,060,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,141.00000	4,150,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,230.00000	1,206,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.49900	8.50500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,726.00000	3,731,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,435.00000	2,408,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,882.00000	3,888,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,331.00000	2,305,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,573.00000	3,578,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,544.00000	2,517,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.26100	8.26100		8.00	7,215,934.44	78	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,184.00000	1,154,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,252.00000	1,222,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,343.00000	1,314,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,104.00000	1,075,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,037.00000	1,007,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,412.00000	1,382,000	7.97	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			8.34000	8.34000		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,439.00000	3,421,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,022.00000	1,004,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,644.00000	3,627,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		938.00000	921,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,238.00000	3,220,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,111.00000	1,093,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.42100	8.42200		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,655.00000	4,645,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,347.00000	1,331,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,855.00000	4,845,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,268.00000	1,252,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,458.00000	4,447,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,430.00000	1,413,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.50800	8.50800		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,823.00000	4,810,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,063.00000	2,050,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,006.00000	4,993,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,971.00000	1,958,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,643.00000	4,629,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,158.00000	2,144,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.62600	8.62200		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,202.00000	1,149,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,209.00000	2,189,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,379.00000	1,324,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,971.00000	1,949,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,041.00000	990,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,467.00000	2,449,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,693.00000	10,659,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		9.00000	8,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.68400	8.67900		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,087.00000	3,038,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,517.00000	2,508,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,305.00000	3,255,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,338.00000	2,328,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,878.00000	2,829,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,709.00000	2,700,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.74200	8.73800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,845.00000	4,803,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,799.00000	2,789,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,074.00000	5,032,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,647.00000	2,637,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,620.00000	4,578,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,957.00000	2,947,000	14.95	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			8.80200	8.79700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,247.00000	5,205,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,672.00000	3,669,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,465.00000	5,422,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,510.00000	3,506,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,035.00000	4,992,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,843.00000	3,839,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.34516	131.30388			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,304.00000	25,345,000		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		25,254.00000	25,295,000		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		25,354.00000	25,395,000		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			1.10800	1.11300			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,109.00000	2,137,000		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	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,378.00000	2,406,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,839.00000	1,867,000		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			0.86100	0.86700			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,023.00000	2,055,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		1.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,283.00000	2,315,000		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		1,761.00000	1,793,000		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			2.06900	2.07200			0.00	0	3,042.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,063.00000	4,092,000		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		4,526.00000	4,555,000		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		3,597.00000	3,626,000		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			1.95900	1.96300			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		5,017.00000	5,056,000		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		5,471.00000	5,509,000		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	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		4,562.00000	4,600,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.64500	8.63600			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		5,515.00000	5,589,000		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		5,062.00000	5,136,000		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		5,971.00000	6,045,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.71100	8.70100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		398.00000	317,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		802.00000	721,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		8.00000	90,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.77900	8.76900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,829.00000	1,748,000		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		2,216.00000	2,136,000		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		1,438.00000	1,358,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.84500	8.83400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,209.00000	3,121,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,582.00000	3,494,000		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		2,833.00000	2,746,000		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			13,864.71000	13,785.05000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,851.00000	3,647,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,850.00000	3,647,000		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		2,851.00000	3,647,000		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			353.63300	353.53600			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.38400	358.28500			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04280	1.03850		15.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	13/06/2011	Foreign Exchange Future	1.05	Call		49.00000	58,000	15.39	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.05	Put		164.00000	130,000	15.39	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Call		3.00000	3,000	20.15	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Put		618.00000	575,000	20.15	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		392.00000	432,000	17.30	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		7.00000	4,000	17.30	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.06100	1.05680		14.21	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		192.00000	199,000	15.61	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		624.00000	589,000	15.61	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		103.00000	105,000	17.06	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		1,035.00000	995,000	17.06	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		363.00000	379,000	14.21	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		295.00000	269,000	14.21	0.00	0	0.00

Total for Derivatives :

1,741,070,221.49

103,081

1,085,404.00

i-Bonds

1BG4A1	On 21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		500,000,000,000.00		5,000,000	2,500,000.00
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			0.00	0	824,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
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	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	631,800.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	288,800.00
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			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	8,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	9,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	11,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	283,400.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	655,000.00
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	40,200,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181 On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182 On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	812,800.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	103,519,300.00
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			5,360,000,000.00	53,600	24,026,800.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			45,700,000,000.00	457,000	229,564,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	114,316,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,500,000,000.00	2,050,000	87,192,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			306,150,000.00	39,000	39,772,100.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			48,465,000,000.00	6,462,000	341,254,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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
FRC35	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			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	15,000,000.00
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
FRI15	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
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	50,000,000.00
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			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00

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			0.00	0	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,148,100.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
GRN1C	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
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
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	7,283,700.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	113,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			5,000,000,000,000.00	50,000,000	63,244,200.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	455,700.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING60U	On	28/02/2014	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
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	333,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	43,633,400.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	06/06/2011	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
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00		5,000,000	5,000,000.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00 On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00 On 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
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
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			0.00	0	506,800.00
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			0.00	0	4,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	527,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,500,000.00
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	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
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	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000				0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500				0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500				0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	10,649,498.00
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				0.00	0	84,097,000.00
NRA02	On	31/05/2023			100.00000	100.00000				0.00	0	118,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000				0.00	0	120,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500				0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	12,750,800.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2A4C 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
PR2A9C 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
PR2B4C On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000				0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000				0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000				0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000				0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000				0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000				0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000				0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000				0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000				0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000				0.00	0	0.00
R155	On	31/08/2011			5.46500	5.47000				0.00	0	23,666,667.00
R155P	On	31/08/2011			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			7.41500	7.42000			118,553,571,056,600.00	15,988,344,040	9,140,387,860.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.39500	8.39000			56,198,665,290,000.00	6,694,302,000	9,824,605,100.00
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			1.27000	1.27000			318,393,700,270.00	250,703,701	2,788,000,000.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			5,557,343,310.00	2,214,081	383,364,000.00
R201	On	21/12/2014	Spot Bond			7.05500	7.06000			15,401,883,380,000.00	2,183,116,000	3,288,615,000.00
R202	On	07/12/2033	Spot Bond			2.51000	2.51000			3,842,564,082,750.00	1,530,902,025	1,119,472,000.00
R203	On	15/09/2017	Spot Bond			7.94500	7.95000			30,776,384,422,000.00	3,873,679,600	4,417,538,900.00
R204	On	21/12/2018	Spot Bond			8.10000	8.10000			32,195,863,508,400.00	3,974,797,964	5,541,836,946.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83500	6.84000			9,991,676,400,000.00	1,461,840,000	4,835,744,000.00
R207	On	15/01/2020	Spot Bond			8.16500	8.17000			25,330,279,500,000.00	3,102,300,000	5,198,951,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.20500	8.20500			52,347,908,205,000.00	6,380,001,000	8,166,705,500.00
R209	On	31/03/2036	Spot Bond			8.58500	8.58000			48,200,912,170,665.00	5,614,550,049	9,825,247,000.00
R210	On	31/03/2028	Spot Bond			2.54500	2.54500			233,934,127,315.00	91,919,107	497,411,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			3,478,292,163,800.00	1,765,630,540	821,000,000.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			953,170,149,960.00	378,242,123	696,000,000.00
R213	On	28/02/2031	Spot Bond			8.60000	8.59000			4,248,400,000,000.00	494,000,000	630,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			23,881,000,000,000.00	3,674,000,000	1,610,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	16,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	38,000,000.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	295,600.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	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		6,900,000,000,000.00		69,000,000	65,000,000.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000		3,210,088,600,000.00		32,100,886	28,000,000.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	12,000,000.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	6,083,600.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	366,200.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	622,662.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	8,105,900.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	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
SYN825	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,300,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	428,700.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,004,836,900.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,257,600,000,000.00	22,576,000	255,383,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	75,000,000.00
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			0.00	0	16,558,300.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP119	On	14/07/2011			100.00000	100.00000				0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000				0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000				0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000				0.00	0	24,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000				0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000				0.00	0	632,000.00
VIP1B2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	51,869,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							463,546,975,250,070.00	57,844,285,716	73,474,348,433.00
Grand Total:							463,548,716,320,291.00	57,844,388,797	73,475,433,837.00