



# Daily MTM Report

Daily summary for: 07/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.72080	6.75630		14.18	82,558,307.20	12,284	338,810.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	22.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		694.00000	729,000	22.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	22.93	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		744.00000	779,000	22.93	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	21.83	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		644.00000	679,000	21.83	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		89.00000	60,000	14.18	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		33.00000	39,000	14.18	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		445.00000	479,000	19.65	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		1.00000	0,000	19.65	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		297.00000	330,000	18.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		3.00000	1,000	18.00	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,244.00000	1,279,000	28.40	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	28.40	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,044.00000	1,079,000	26.21	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	26.21	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		494.00000	529,000	20.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	20.19	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		0.00000	0,000	20.74	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		544.00000	579,000	20.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		346.00000	380,000	18.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		2.00000	1,000	18.55	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		249.00000	281,000	17.46	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		5.00000	2,000	17.46	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		594.00000	629,000	21.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	21.29	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		203.00000	233,000	16.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		9.00000	4,000	16.91	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		126.00000	93,000	14.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		20.00000	22,000	14.48	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		23.00000	13,000	15.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		117.00000	142,000	15.82	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		158.00000	186,000	16.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		14.00000	7,000	16.36	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		260.00000	223,000	15.38	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		4.00000	2,000	15.38	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		81.00000	101,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		37.00000	22,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		51.00000	66,000	14.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		57.00000	37,000	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	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		4,794.00000	4,829,000	46.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		5,194.00000	5,229,000	46.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.81770	6.85380			149,082,645.90	21,867	191,477.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		28.00000	26,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,224.00000	1,258,000	21.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		26.00000	24,000	21.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,272.00000	1,306,000	21.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		30.00000	28,000	20.92	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,176.00000	1,210,000	20.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		987.00000	1,020,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		41.00000	38,000	19.91	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		80.00000	74,000	17.91	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		626.00000	656,000	17.91	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		246.00000	225,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		192.00000	207,000	14.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		200.00000	186,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		246.00000	268,000	15.41	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		669.00000	699,000	18.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		73.00000	67,000	18.16	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		802.00000	834,000	18.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		56.00000	52,000	18.91	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		303.00000	280,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		149.00000	162,000	15.00	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		113.00000	124,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		367.00000	342,000	15.10	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		384.00000	410,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		138.00000	128,000	16.41	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,948.00000	2,984,000	25.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	25.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		541.00000	570,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		95.00000	88,000	17.41	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.91120	6.94760		15.16	67,950,918.40	9,832	36,315.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		186.00000	175,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		588.00000	614,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		175.00000	164,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		627.00000	653,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		197.00000	186,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		549.00000	575,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		214.00000	228,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		412.00000	389,000	15.14	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,141.00000	1,172,000	19.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		89.00000	83,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.01010	7.04720		15.22	280,404.00	40	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		387.00000	367,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		376.00000	393,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		367.00000	349,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		406.00000	425,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		411.00000	388,000	15.22	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		350.00000	364,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		404.00000	381,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		357.00000	371,000	15.22	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.11440	7.15150		15.59	0.00	0	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		419.00000	401,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		518.00000	537,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		402.00000	385,000	16.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		551.00000	571,000	16.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		437.00000	419,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		486.00000	505,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.22440	7.26120		15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		551.00000	530,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		490.00000	506,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		529.00000	511,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		518.00000	537,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		574.00000	552,000	15.86	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		463.00000	478,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		549.00000	568,000	16.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		510.00000	492,000	16.16	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.33080	7.36740		16.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		477.00000	461,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		810.00000	830,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		463.00000	447,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		846.00000	866,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		492.00000	476,000	16.91	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		775.00000	795,000	16.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,032.00000	1,054,000	17.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		399.00000	385,000	17.71	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.28210	8.31670		17.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,046.00000	1,029,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,229.00000	1,247,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,030.00000	1,014,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,263.00000	1,282,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,062.00000	1,045,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,195.00000	1,213,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		908.00000	924,000	17.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,225.00000	1,206,000	17.46	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.04240	9.07700		18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,410.00000	1,393,000	19.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,533.00000	1,551,000	19.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,394.00000	1,377,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,567.00000	1,585,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,426.00000	1,409,000	19.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,499.00000	1,517,000	19.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.72080	6.75630			14.18	853,541.60	127	98.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			305.00000	111,000	18.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			29,675.00000	33,031,000	18.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			180.00000	59,000	18.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			34,550.00000	37,979,000	18.55	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		516.00000	209,000	17.46	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		24,886.00000	28,129,000	17.46	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		14.00000	3,000	21.29	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		59,384.00000	62,923,000	21.29	0.00	0	60.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.81770	6.85380		14.91	1,254,456.80	184	347.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		13,765.00000	12,755,000	16.41	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		38,385.00000	40,985,000	16.41	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		12,540.00000	11,616,000	16.66	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		42,160.00000	44,846,000	16.66	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		15,116.00000	14,015,000	16.16	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		34,736.00000	37,245,000	16.16	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future			11.05690	11.05020		12.51	10,559,339.50	955	28,567.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	18.64	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		800.00000	793,000	18.64	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	19.02	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		850.00000	843,000	19.02	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	18.25	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		750.00000	743,000	18.25	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		312.00000	315,000	15.75	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		12.00000	8,000	15.75	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		405.00000	397,000	15.57	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		5.00000	4,000	15.57	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		2.00000	2,000	16.34	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		502.00000	495,000	16.34	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	19.40	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		900.00000	893,000	19.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.20210	11.19550		13.58	10,563,580.30	943	30,634.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		218.00000	216,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		523.00000	514,000	14.26	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		204.00000	202,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		559.00000	550,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		233.00000	231,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		488.00000	479,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		177.00000	175,000	14.61	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		632.00000	623,000	14.61	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		95.00000	93,000	15.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,000.00000	991,000	15.64	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		239.00000	231,000	13.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		434.00000	433,000	13.64	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.34040	11.33360		14.07	0.00	0	1,043.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		354.00000	352,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		670.00000	662,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		338.00000	337,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		704.00000	697,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		370.00000	368,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		636.00000	628,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		218.00000	216,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,084.00000	1,076,000	15.75	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.63600	11.62820		14.59	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		613.00000	606,000	14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		835.00000	820,000	14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		596.00000	589,000	14.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		868.00000	853,000	14.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		631.00000	624,000	14.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		803.00000	788,000	14.81	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08380	0.08430		16.90	0.00	0	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		64.00000	42,000	20.63	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		134.00000	162,000	20.63	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	27.96	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,070.00000	1,120,000	27.96	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		930.00000	880,000	17.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.38	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08500	0.08550		19.71	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		640.00000	600,000	16.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		90.00000	100,000	16.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		188.00000	170,000	19.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		638.00000	670,000	19.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,552.00000	1,502,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,450.00000	1,141,500,000	27.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.86940	9.86400		12.69	1,924,533.00	195	15,616.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		109.00000	107,000	13.28	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		45.00000	38,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		77.00000	74,000	12.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		63.00000	55,000	12.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		146.00000	145,000	13.88	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		32.00000	26,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.98250	9.97810			1,597,200.00	160	54,097.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		471.00000	475,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		143.00000	143,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		438.00000	442,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		160.00000	160,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		506.00000	510,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		128.00000	128,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		197.00000	197,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		375.00000	379,000	13.20	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		569.00000	564,000	14.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		147.00000	146,000	14.36	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.08790	10.08460			0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		551.00000	553,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		266.00000	265,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		522.00000	523,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		287.00000	285,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		582.00000	583,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		247.00000	245,000	13.53	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			390.01800	389.06200			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			395.88400	394.91400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			358.11100	357.22700			7,162,220.00	2	1,019.00
ALBI	On	03/11/2011	Index Future			363.49700	362.60100			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.20330	7.24190		9.97	2,557,171.50	355	14,575.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		592.00000	553,000	14.99	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.99	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		542.00000	503,000	14.53	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.53	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		642.00000	603,000	15.44	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.44	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.21550	7.25280		10.78	288,620.00	40	11,555.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		627.00000	592,000	12.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		24.00000	27,000	12.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		582.00000	547,000	12.57	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		29.00000	32,000	12.57	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		673.00000	638,000	12.93	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	23,000	12.93	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.22890	7.26540		11.12	2,024,092.00	280	290.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		666.00000	634,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		51.00000	55,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		625.00000	594,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		60.00000	65,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		708.00000	676,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		43.00000	47,000	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		158.00000	144,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		393.00000	415,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17990	8.19410		13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,358.00000	1,350,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		464.00000	470,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,330.00000	1,323,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		486.00000	493,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,386.00000	1,378,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		442.00000	448,000	12.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.89710	6.89280		14.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		48.00000	48,000	14.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		55.00000	51,000	14.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		30.00000	29,000	14.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		87.00000	82,000	14.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		77.00000	77,000	14.36	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		34.00000	30,000	14.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.97950	6.97540		12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		89.00000	90,000	12.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		364.00000	361,000	12.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		78.00000	79,000	13.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		403.00000	400,000	13.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		101.00000	103,000	12.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		326.00000	324,000	12.81	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			26.51760	26.13000			0.00	22,388	22,388.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 19/09/2011	Can-Do Future			100.45550	101.38000			0.00	21,898	21,898.00
CHF / R	On 13/06/2011	Foreign Exchange Future			8.01870	8.07460		14.78	0.00	0	900.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.10	Call		975.00000	919,000	22.99	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	22.99	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.15	Call		925.00000	869,000	22.54	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	22.54	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Call		1,025.00000	969,000	23.45	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	23.45	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future			8.13890	8.19650		15.45	0.00	0	50.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Call		617.00000	571,000	15.17	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.65	Put		71.00000	82,000	15.17	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Call		579.00000	533,000	15.20	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.70	Put		83.00000	94,000	15.20	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Call		657.00000	609,000	15.14	0.00	0	0.00
CHF / R	On 19/09/2011	Foreign Exchange Future	7.60	Put		61.00000	70,000	15.14	0.00	0	0.00
CRD1	On 04/08/2011	Index Future			161.11100	160.82400			0.00	0	2.00
CRD1	On 03/11/2011	Index Future			163.27600	162.98400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI			358.83200	357.98700			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		99,870.00000	108,320,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		99,770.00000	108,220,000		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		99,970.00000	108,420,000		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			364.22900	363.37300			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		63,730.00000	72,290,000		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		63,630.00000	72,190,000		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		63,830.00000	72,390,000		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			155.66200	155.58900			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			158.00300	157.93000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.79900	411.24900			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.57000	5.58000				0.00	0	3,891.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.61000	5.62000				0.00	0	5,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.64000	5.65000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.71000	5.72000				0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.79000	5.80000				0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.88000	5.90000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.01000	6.02000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.29000	6.30000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.65000	6.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.95000	6.94000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.25000	7.25000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.55000	7.55000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			353.84600	352.75200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			359.16800	358.05900			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			7.44200	7.49000		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		729.00000	823,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		690.00000	596,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		835.00000	937,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		600.00000	514,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		631.00000	717,000	3.49	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	04/08/2011	Bond Future	7.45	Put		788.00000	686,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,414.00000	1,273,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		271.00000	318,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		519.00000	442,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		949.00000	1,060,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,481.00000	1,620,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		274.00000	225,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,799.00000	2,974,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		57.00000	44,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.55000	7.60200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,670.00000	2,823,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		316.00000	278,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,817.00000	2,973,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		284.00000	249,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,526.00000	2,675,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		352.00000	309,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.67300	7.73000		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,208.00000	3,354,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		602.00000	552,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,337.00000	3,486,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		564.00000	517,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,080.00000	3,223,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		641.00000	588,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.80900	7.87100		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,380.00000	2,502,000	3.83	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	8.25	Put		1,178.00000	1,102,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,482.00000	2,607,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,123.00000	1,050,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,279.00000	2,398,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,235.00000	1,156,000	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			8.40300	8.44500		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,099.00000	1,232,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,990.00000	2,720,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,279.00000	1,427,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,681.00000	2,426,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		937.00000	1,056,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,320.00000	3,036,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,392.00000	2,153,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,476.00000	1,641,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		945.00000	815,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,353.00000	3,627,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,121.00000	5,455,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		421.00000	351,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,206.00000	11,604,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		20.00000	15,000	10.83	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future			8.47300	8.51600		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,036.00000	6,319,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,603.00000	1,480,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,355.00000	6,645,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,479.00000	1,363,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,723.00000	5,999,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,737.00000	1,607,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,368.00000	2,205,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,542.00000	4,785,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.54500	8.58900		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,384.00000	6,645,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,670.00000	2,523,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,672.00000	6,939,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,519.00000	2,377,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,101.00000	6,356,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,830.00000	2,677,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.61900	8.66500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,070.00000	7,319,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,085.00000	3,915,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,335.00000	7,589,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,914.00000	3,749,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,809.00000	7,053,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,262.00000	4,087,000	12.15	0.00	0	0.00
R186	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			213.41264	213.17005			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,170.00000	1,413,000		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		1,120.00000	1,363,000		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		1,220.00000	1,463,000		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			234.96254	234.88825			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,388.00000	3,463,000		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		3,338.00000	3,413,000		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		3,438.00000	3,513,000		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			7.07100	7.11900		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		691.00000	784,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		295.00000	242,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Call		794.00000	893,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		247.00000	200,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		598.00000	683,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		353.00000	292,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.15900	7.21200		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,384.00000	2,510,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		190.00000	166,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,502.00000	2,630,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		171.00000	149,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,266.00000	2,389,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		209.00000	183,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.25700	7.31500		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,690.00000	2,812,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		289.00000	260,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,798.00000	2,922,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		270.00000	243,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,585.00000	2,706,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		310.00000	280,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.37300	7.43700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,644.00000	1,735,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		900.00000	838,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,719.00000	1,813,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		857.00000	798,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,570.00000	1,659,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		944.00000	880,000	3.05	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	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.08200	0.08400			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		25,520.00000	25,581,000		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		26,779.00000	26,840,000		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		24,247.00000	24,308,000		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			7.97700	8.01500		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		844.00000	929,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		916.00000	819,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		968.00000	1,061,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		801.00000	712,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		731.00000	808,000	5.23	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	04/08/2011	Bond Future	7.95	Put		1,043.00000	938,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.07800	8.11700		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,544.00000	2,664,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		799.00000	739,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,702.00000	2,826,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		732.00000	676,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,389.00000	2,506,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		870.00000	807,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.18800	8.22900		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,396.00000	3,516,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,125.00000	1,064,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,546.00000	3,669,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,060.00000	1,002,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,248.00000	3,366,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,192.00000	1,129,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.30400	8.34800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,266.00000	3,381,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,580.00000	1,508,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,401.00000	3,518,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,508.00000	1,438,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,134.00000	3,246,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,656.00000	1,581,000	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

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			8.13400	8.16600		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		606.00000	663,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,512.00000	1,395,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		711.00000	775,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,343.00000	1,233,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		511.00000	562,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,691.00000	1,569,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.22700	8.26100		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,338.00000	3,463,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		809.00000	755,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,525.00000	3,653,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		742.00000	691,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,155.00000	3,277,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		881.00000	824,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.32500	8.36000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,201.00000	4,327,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,011.00000	959,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,382.00000	4,510,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		948.00000	898,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,024.00000	4,147,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,078.00000	1,023,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.43100	8.46800		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,548.00000	3,653,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,173.00000	2,096,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,695.00000	3,802,000	7.41	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		2,079.00000	2,004,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,404.00000	3,506,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,271.00000	2,191,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.86600	6.90500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		482.00000	532,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		271.00000	235,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		553.00000	606,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		232.00000	198,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		418.00000	464,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		318.00000	277,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.95600	6.99900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,645.00000	1,715,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		151.00000	134,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,728.00000	1,800,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		135.00000	121,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,561.00000	1,631,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		165.00000	149,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.06300	7.11300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,810.00000	1,880,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		239.00000	220,000	2.42	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	8.05	Call		1,883.00000	1,954,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		225.00000	206,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,739.00000	1,808,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		256.00000	236,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.21000	7.26700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		991.00000	1,042,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		627.00000	588,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,039.00000	1,091,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		597.00000	559,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		944.00000	994,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		658.00000	618,000	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			8.18500	8.22700		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,130.00000	1,253,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		997.00000	878,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,287.00000	1,421,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		867.00000	758,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		984.00000	1,097,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,140.00000	1,010,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.26700	8.31100		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,398.00000	3,568,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		970.00000	892,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,591.00000	3,766,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		891.00000	818,000	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Call		3,202.00000	3,368,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,046.00000	964,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.35500	8.40100		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,337.00000	4,515,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,131.00000	1,057,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,527.00000	4,708,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,060.00000	989,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,150.00000	4,324,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,206.00000	1,128,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.45100	8.49900		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,731.00000	3,878,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,408.00000	2,300,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,888.00000	4,038,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,305.00000	2,199,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,578.00000	3,721,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,517.00000	2,404,000	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			8.21400	8.26100		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,154.00000	1,293,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,222.00000	1,072,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,314.00000	1,465,000	8.03	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	04/08/2011	Bond Future	8.30	Put		1,075.00000	937,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,007.00000	1,135,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,382.00000	1,221,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.29100	8.34000		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,421.00000	3,624,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,004.00000	912,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,627.00000	3,836,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		921.00000	835,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,220.00000	3,417,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,093.00000	995,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.37000	8.42100		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,645.00000	4,853,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,331.00000	1,239,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,845.00000	5,057,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,252.00000	1,165,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,447.00000	4,651,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,413.00000	1,317,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.45500	8.50800		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,810.00000	5,005,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,050.00000	1,941,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,993.00000	5,192,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,958.00000	1,853,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,629.00000	4,821,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,144.00000	2,032,000	9.60	0.00	0	0.00
R208	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			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011			8.57500	8.62600		13.00	0.00	0	0.00
R209	On	04/08/2011	8.50	Call		1,149.00000	1,315,000	12.82	0.00	0	0.00
R209	On	04/08/2011	8.50	Put		2,189.00000	1,937,000	12.82	0.00	0	0.00
R209	On	04/08/2011	8.55	Call		1,324.00000	1,506,000	12.85	0.00	0	0.00
R209	On	04/08/2011	8.55	Put		1,949.00000	1,712,000	12.85	0.00	0	0.00
R209	On	04/08/2011	8.45	Call		990.00000	1,140,000	12.78	0.00	0	0.00
R209	On	04/08/2011	8.45	Put		2,449.00000	2,181,000	12.78	0.00	0	0.00
R209	On	04/08/2011	10.10	Call		10,659.00000	11,075,000	14.31	0.00	0	0.00
R209	On	04/08/2011	10.10	Put		8.00000	5,000	14.31	0.00	0	0.00
R209	On	03/11/2011			8.63100	8.68400		14.25	0.00	0	1,318.00
R209	On	03/11/2011	8.75	Call		3,038.00000	3,269,000	14.25	0.00	0	0.00
R209	On	03/11/2011	8.75	Put		2,508.00000	2,310,000	14.25	0.00	0	0.00
R209	On	03/11/2011	8.80	Call		3,255.00000	3,496,000	14.30	0.00	0	0.00
R209	On	03/11/2011	8.80	Put		2,328.00000	2,139,000	14.30	0.00	0	0.00
R209	On	03/11/2011	8.70	Call		2,829.00000	3,051,000	14.21	0.00	0	0.00
R209	On	03/11/2011	8.70	Put		2,700.00000	2,492,000	14.21	0.00	0	0.00
R209	On	02/02/2012			8.68800	8.74200		14.75	0.00	0	0.00
R209	On	02/02/2012	9.00	Call		4,803.00000	5,063,000	15.01	0.00	0	0.00
R209	On	02/02/2012	9.00	Put		2,789.00000	2,616,000	15.01	0.00	0	0.00
R209	On	02/02/2012	9.05	Call		5,032.00000	5,299,000	15.06	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	02/02/2012	Bond Future	9.05	Put		2,637.00000	2,471,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,578.00000	4,831,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,947.00000	2,767,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.74700	8.80200		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,205.00000	5,456,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,669.00000	3,485,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,422.00000	5,679,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,506.00000	3,328,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,992.00000	5,238,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,839.00000	3,650,000	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			131.38663	131.34516			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,345.00000	25,387,000		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		25,295.00000	25,337,000		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		25,395.00000	25,437,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.10200	1.10800			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,137.00000	2,170,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,406.00000	2,439,000		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		1,867.00000	1,900,000		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			0.85500	0.86100			1,090,722.50	10	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,055.00000	2,087,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,315.00000	2,347,000		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		1,793.00000	1,825,000		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			2.06600	2.06900			0.00	0	3,042.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,092.00000	4,121,000		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		4,555.00000	4,584,000		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		3,626.00000	3,656,000		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			1.95600	1.95900			0.00	0	240.00

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	2.50	Call		5,056.00000	5,085,000		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		5,509.00000	5,538,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,600.00000	4,629,000		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			8.59900	8.64500			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		5,589.00000	5,208,000		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		5,136.00000	4,755,000		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		6,045.00000	5,664,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.66300	8.71100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		317.00000	709,000		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		721.00000	1,113,000		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	303,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		90.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.72900	8.77900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,748.00000	2,151,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00



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	9.05	Call		2,136.00000	2,539,000		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		1,358.00000	1,761,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.79400	8.84500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,121.00000	3,527,000		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		3,494.00000	3,900,000		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		2,746.00000	3,152,000		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			13,830.27000	13,864.71000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,647.00000	3,303,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,647.00000	3,303,000		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		3,647.00000	3,303,000		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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/08/2011			354.51400	353.63300			0.00	0	100.00
TRT1	On	03/11/2011			359.27800	358.38400			0.00	0	0.00
YUAN/FO	On	13/06/2011			1.03690	1.04280		14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Call		58.00000	30,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Put		130.00000	161,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Call		3.00000	1,000	21.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Put		575.00000	632,000	21.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Call		432.00000	375,000	17.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Put		4.00000	6,000	17.87	0.00	0	0.00
YUAN/FO	On	19/09/2011			1.05480	1.06100		14.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Call		199.00000	180,000	15.77	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Put		589.00000	632,000	15.77	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.15	Call		105.00000	94,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.15	Put		995.00000	1,046,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.05	Call		379.00000	347,000	14.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.05	Put		269.00000	299,000	14.41	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>339,747,752.70</b>	<b>91,560</b>	<b>1,141,171.00</b>

### i-Bonds

1BG4A	On	21/03/2012			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012			6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	820,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB302L	On 17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On 06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On 22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On 30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On 20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			100.00000	100.00000		3,700,000,000,000.00		37,000,000	9,250,000.00
ABL10B	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	631,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	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			351,600,000,000.00	3,516,000	1,758,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		1,800,400,000,000.00		18,004,000	8,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,200,200,000,000.00		12,002,000	9,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			400,300,000,000.00	4,003,000	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			2,400,100,000,000.00	24,001,000	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			12,000,000,000,000.00	120,000,000	60,000,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	283,400.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP48L	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49L	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
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			400,400,000,000.00	4,004,000	2,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A2	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000		3,240,000,000,000.00	32,400,000	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
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			800,200,000,000.00	8,002,000	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			200,000,000.00	2,000	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			12,800,000,000,000.00	128,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		1,600,000,000,000.00		16,000,000	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		28,000,900,000,000.00		280,009,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		39,600,200,000,000.00		396,002,000	103,518,300.00
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		4,800,000,000,000.00		48,000,000	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			0.00	0	500,000.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ105L	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		69,800,100,000,000.00	698,001,000	250,565,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		3,980,071,500,000.00	430,278,000	112,864,500.00	
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		2,520,000,000,000.00	252,000,000	87,192,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		549,664,850,000.00	70,021,000	39,766,100.00	
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,965,127,500,000.00	262,017,000	141,255,000.00	
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			400,600,000,000.00	4,006,000	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
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			50,000,000,000.00	500,000	250,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
FRJ14	On	20/07/2014	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
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		600,100,000,000.00		6,001,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		3,000,500,000,000.00		30,005,000	16,147,100.00
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		50,000,000,000.00		500,000	500,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 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
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		621,900,000,000.00		6,219,000	7,283,700.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		200,200,000,000.00		2,002,000	13,244,200.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	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			400,000,000,000.00	4,000,000	2,000,000.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	60,000,000.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000,000.00	150,000,000	150,000,000.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000,000.00	200,000,000	200,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			49,700,000,000,000.00	497,000,000	290,000,000.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	333,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			17,200,500,000,000.00	172,005,000	43,631,400.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			6,580,000,000.00	65,800	32,900.00
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			200,000,000,000.00	2,000,000	1,000,000.00
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
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			1,000,000,000,000.00	10,000,000	5,000,000.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA127 On 07/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 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
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		49,400,000,000,000.00	494,000,000	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		3,200,000,000,000.00	32,000,000	16,000,000.00	
MTN02	On	13/07/2014			100.00000	100.00000		800,000,000.00	8,000	503,800.00	
MTN03	On	13/07/2015			100.00000	100.00000		7,600,000,000,000.00	76,000,000	29,000,000.00	
MTN04	On	13/07/2017			100.00000	100.00000		1,000,200,000,000.00	10,002,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			700,000,000.00	7,000	525,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,500,200,000,000.00	15,002,000	7,000,000.00
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			1,000,000,000,000.00	10,000,000	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			1,600,800,000,000.00	16,008,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			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		600,500,000,000.00		6,005,000	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
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,649,498.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	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		1,800,100,000,000.00		18,001,000	9,097,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,600,000,000,000.00		136,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	10,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		200,800,000,000.00		2,008,000	12,747,800.00
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
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			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			5.42000	5.46500		238,480,000,000.00		44,000,000	22,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.37000	7.41500		252,413,396,517,040.00		34,248,764,792	11,322,726,220.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			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			8.35500	8.39500		159,808,873,506,315.00	19,127,333,753	10,194,924,100.00	
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			1.22000	1.27000		21,069,761,559,200.00	17,270,296,360	2,974,652,659.00	
R197	On	07/12/2023	Spot Bond			2.51000	2.51000		1,652,395,549,200.00	658,324,920	284,648,839.00	
R201	On	21/12/2014	Spot Bond			7.01000	7.05500		50,563,347,310,000.00	7,213,031,000	3,465,824,000.00	
R202	On	07/12/2033	Spot Bond			2.51000	2.51000		10,411,510,245,500.00	4,148,012,050	1,119,484,050.00	
R203	On	15/09/2017	Spot Bond			7.91000	7.94500		40,838,902,860,000.00	5,162,946,000	4,498,456,900.00	
R204	On	21/12/2018	Spot Bond			8.07000	8.10000		106,159,082,670,000.00	13,154,781,000	5,747,967,946.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.80000	6.83500		68,640,832,000,000.00	10,094,240,000	4,968,958,000.00	
R207	On	15/01/2020	Spot Bond			8.12500	8.16500		79,697,269,811,250.00	9,808,894,746	6,734,591,354.00	
R208	On	31/03/2021	Spot Bond			8.16000	8.20500		136,428,769,920,000.00	16,719,212,000	10,298,867,500.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.53500	8.58500			341,617,761,990,000.00	40,025,514,000	10,687,623,000.00
R210	On	31/03/2028	Spot Bond			2.54500	2.54500			1,385,207,648,585.00	544,285,913	401,557,806.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			876,787,616,320.00	445,069,856	1,064,639,316.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			1,159,214,119,560.00	460,005,603	575,107,726.00
R213	On	28/02/2031	Spot Bond			8.55500	8.60000			13,188,388,000,000.00	1,541,600,000	743,030,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			20,123,025,000,000.00	3,095,850,000	1,969,850,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SBK10	On	19/11/2012	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
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			3,400,300,000,000.00	34,003,000	16,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,400,000,000.00	4,004,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			600,200,000,000.00	6,002,000	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
SBN35	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
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	294,600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	65,000,000.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	28,000,000.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	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			1,000,000,000,000.00	10,000,000	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
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			4,200,000,000,000.00	42,000,000	8,105,900.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN812On 10/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000.00
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
TH7A2A	On	18/10/2012			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
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000,000	428,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,094,500,000,000.00		70,945,000	1,017,301,900.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		71,400,800,000,000.00		714,008,000	255,381,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,000,000,000,000.00		240,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		22,000,000,000,000.00		220,000,000	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,801,000,000,000.00		38,010,000	16,554,300.00
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
TSP119	On	14/07/2011	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
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		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		6,400,000,000,000.00		64,000,000	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
VIP1C2	On	07/11/2012			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
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		19,942,300,000,000.00		199,423,000	51,868,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	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		14,600,000,000,000.00		146,000,000	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		12,000,000,000,000.00		120,000,000	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
<b>Total for j-Bonds :</b>							<b>2,045,157,950,172,970.00</b>	<b>192,075,178,793</b>	<b>82,910,738,276.00</b>
<b>Grand Total:</b>							<b>2,045,158,289,920,720.00</b>	<b>12,075,270,353</b>	<b>82,911,879,447.00</b>