

Daily MTM Report

Daily summary for: 13/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.79250	6.79670		15.37	343,585,027.50	50,583	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		653.00000	658,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		703.00000	708,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		603.00000	608,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		103.00000	93,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		6.00000	1,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		403.00000	408,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		253.00000	258,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,203.00000	1,208,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,003.00000	1,008,000	15.37	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	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		453.00000	458,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		503.00000	508,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		303.00000	308,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		204.00000	208,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		1.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		553.00000	558,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		155.00000	158,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		2.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		149.00000	143,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		13.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		66.00000	58,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		108.00000	108,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		5.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		297.00000	293,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		0.00000	1,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		33.00000	8,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		30.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		15.00000	1,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		62.00000	43,000	15.37	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	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		4,753.00000	4,758,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		5,153.00000	5,158,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88640	6.89220		14.77	302,622,848.00	43,945	352,932.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		28.00000	26,000	20.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,186.00000	1,190,000	20.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		26.00000	24,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,234.00000	1,238,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		30.00000	28,000	20.51	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,138.00000	1,142,000	20.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		949.00000	953,000	19.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		41.00000	39,000	19.47	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		82.00000	77,000	17.38	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		590.00000	591,000	17.38	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		264.00000	256,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		172.00000	170,000	14.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		211.00000	204,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		219.00000	218,000	14.77	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		633.00000	635,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		75.00000	71,000	17.64	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		765.00000	768,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		57.00000	54,000	18.43	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		324.00000	316,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		132.00000	130,000	14.94	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		98.00000	97,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		390.00000	383,000	15.02	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		352.00000	351,000	15.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		144.00000	137,000	15.82	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,910.00000	2,916,000	26.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	26.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		506.00000	507,000	16.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		98.00000	93,000	16.86	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		427.00000	427,000	16.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		119.00000	113,000	16.34	84,750.00	750	750.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98150	6.98700		15.24	7,170,000.50	1,027	43,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		193.00000	189,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		556.00000	558,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		181.00000	178,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		594.00000	597,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		205.00000	202,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		518.00000	521,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		196.00000	197,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		433.00000	428,000	15.15	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,104.00000	1,109,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		91.00000	90,000	19.31	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		315.00000	316,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		302.00000	297,000	15.24	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		482.00000	484,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		219.00000	215,000	16.26	0.00	0	500.00

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			7.08170	7.08690		15.13	74,357,850.00	10,500	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		403.00000	396,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		352.00000	350,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		380.00000	375,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		379.00000	379,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		428.00000	421,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		327.00000	325,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		421.00000	414,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		334.00000	332,000	15.12	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.18690	7.19240		15.56	0.00	0	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		429.00000	425,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		487.00000	488,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		411.00000	407,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		519.00000	520,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		448.00000	443,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		456.00000	456,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.29940	7.30480		15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		567.00000	563,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		462.00000	464,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		544.00000	541,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		489.00000	492,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		590.00000	587,000	15.70	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		435.00000	438,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		517.00000	520,000	15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		522.00000	519,000	15.87	0.00	0	11,000.00

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			7.40810	7.41360		16.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		487.00000	484,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		773.00000	776,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		472.00000	470,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		808.00000	812,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		502.00000	500,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		738.00000	742,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		991.00000	996,000	17.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		405.00000	404,000	17.49	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.39070	8.39600		17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,070.00000	1,067,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,174.00000	1,176,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,053.00000	1,051,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,207.00000	1,210,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,087.00000	1,084,000	17.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,141.00000	1,143,000	17.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		857.00000	859,000	17.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,253.00000	1,250,000	17.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.11550	9.12080		18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,411.00000	1,409,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,490.00000	1,494,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,395.00000	1,392,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,524.00000	1,527,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,428.00000	1,425,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,457.00000	1,460,000	18.77	0.00	0	0.00

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\$ / R M/On	13/06/2011	Foreign Exchange Future			6.79250	6.79670		15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		25.00000	0,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		25,355.00000	25,750,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		9.00000	0,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		30,339.00000	30,750,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		71.00000	0,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		20,401.00000	20,750,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		55,330.00000	55,750,000	15.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.88640	6.89220		14.77	826,368.00	120	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		14,381.00000	13,745,000	15.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		35,161.00000	35,105,000	15.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		13,069.00000	12,466,000	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		38,849.00000	38,826,000	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		15,832.00000	15,163,000	15.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		31,612.00000	31,523,000	15.55	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.98150	6.98700		15.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		0.00000	29,650,000	15.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		0.00000	31,500,000	15.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		0.00000	27,779,000	15.44	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		0.00000	34,629,000	15.44	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		0.00000	32,023,000	15.22	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		0.00000	28,873,000	15.22	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.08630	11.02870		13.93	29,511,730.60	2,662	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	11.85	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		821.00000	764,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		871.00000	814,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		771.00000	714,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		280.00000	336,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		1.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		421.00000	364,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		521.00000	464,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		921.00000	864,000	13.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.21430	11.16960		13.62	12,133,872.60	1,082	34,383.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		201.00000	211,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		531.00000	497,000	14.25	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		187.00000	196,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		567.00000	532,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		216.00000	227,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		496.00000	463,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		162.00000	169,000	14.57	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		642.00000	605,000	14.57	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		83.00000	87,000	15.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,013.00000	973,000	15.52	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		240.00000	217,000	13.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		410.00000	431,000	13.62	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.35470	11.30890		14.22	18,281,067.00	1,610	9,537.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		338.00000	355,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		679.00000	650,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		323.00000	340,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		714.00000	685,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		354.00000	372,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		645.00000	617,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		205.00000	217,000	15.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,096.00000	1,062,000	15.89	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.50150	11.45430		14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		0.00000	603,000	14.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		0.00000	552,000	14.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	580,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		0.00000	579,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		0.00000	627,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		0.00000	526,000	14.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.65400	11.60760		14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		598.00000	619,000	15.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		840.00000	815,000	15.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		581.00000	601,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		873.00000	847,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		615.00000	637,000	15.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		807.00000	783,000	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08454	0.08480		18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		55.00000	0,000	18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		75.00000	46,000	18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,020.00000	1,046,000	18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		980.00000	954,000	18.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	18.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08600		19.28	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		671.00000	661,000	15.73	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		71.00000	71,000	15.73	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		190.00000	183,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		590.00000	593,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,602.00000	1,592,000	16.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,400.00000	1,141,410,000	27.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08720	0.08730		19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		0.00000	851,000	16.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		0.00000	131,000	16.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		0.00000	361,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		0.00000	641,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		0.00000	1,728,000	15.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	8,000	15.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.76690	9.76240		11.68	52,555,688.90	5,381	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	Call		22.00000	0,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		60.00000	33,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		11.00000	0,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		99.00000	83,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		42.00000	17,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		30.00000	0,000	11.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87470	9.87270		12.70	4,986,723.50	505	56,112.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		390.00000	385,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		167.00000	160,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		360.00000	355,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		187.00000	180,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		422.00000	418,000	12.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		149.00000	143,000	12.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		230.00000	223,000	12.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		303.00000	298,000	12.72	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		642.00000	635,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		115.00000	110,000	14.47	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.98220	9.97950		13.37	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		481.00000	477,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		302.00000	295,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		454.00000	450,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		325.00000	318,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		509.00000	506,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		280.00000	274,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.09590	10.09220		13.62	50,479,500.00	5,000	5,000.00

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	10.10	Call		0.00000	478,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		0.00000	482,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		0.00000	459,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		0.00000	513,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		0.00000	502,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		0.00000	456,000	13.60	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.34300	386.69100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.14600	392.50300			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.01400	355.31100			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.34600	360.65100			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.18250	7.17190		11.13	31,603,000.00	4,400	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		522.00000	533,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		472.00000	483,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		572.00000	583,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	11.13	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18960	7.18530		10.68	2,875,840.00	400	28,046.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		563.00000	565,000	12.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		28.00000	25,000	12.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		519.00000	521,000	12.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		34.00000	31,000	12.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		609.00000	611,000	12.84	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	19/09/2011	Foreign Exchange Future	6.60	Put		24.00000	21,000	12.84	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.20510	7.20020		11.24	0.00	0	889.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		609.00000	612,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		59.00000	57,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		569.00000	572,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		69.00000	67,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		650.00000	653,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		50.00000	48,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	133,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		433.00000	428,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.22500	7.21990		11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		0.00000	277,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	302,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		0.00000	257,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	332,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		0.00000	297,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	272,000	11.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.14170	8.11400		13.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,305.00000	1,320,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		491.00000	478,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,278.00000	1,293,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		514.00000	501,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,333.00000	1,348,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		469.00000	456,000	12.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.95350	6.95370		13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		66.00000	54,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		12.00000	1,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		32.00000	4,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		28.00000	1,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		108.00000	104,000	13.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		4.00000	1,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.02880	7.03510		11.29	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		101.00000	90,000	12.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		316.00000	311,000	12.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		89.00000	78,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		354.00000	349,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		116.00000	104,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		281.00000	275,000	11.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.10850	7.11500		12.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		0.00000	197,000	12.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	339,000	12.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		0.00000	181,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	373,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		0.00000	215,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		0.00000	307,000	12.57	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02960	0.02640			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.11270	0.11810			0.00	0	21,898.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future			8.11350	8.06920		17.18	405,675.00	50	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		969.00000	1,014,000	17.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	1,000	17.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		919.00000	964,000	17.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	1,000	17.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		1,019.00000	1,064,000	17.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	1,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.23310	8.18700		15.32	0.00	0	950.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		605.00000	643,000	15.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		68.00000	60,000	15.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		566.00000	603,000	15.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		79.00000	70,000	15.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		645.00000	685,000	15.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		58.00000	52,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.35210	8.30530		15.72	417,605.00	50	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		0.00000	401,000	15.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		0.00000	349,000	15.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		0.00000	378,000	15.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		0.00000	376,000	15.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		0.00000	425,000	15.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		0.00000	323,000	15.59	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.31400	160.35300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.47000	162.50900			0.00	0	0.00
ES18 On	20/04/2018	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
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			355.86100	356.13900			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		81,390.00000	78,610,000		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		81,290.00000	78,510,000		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		81,490.00000	78,710,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.20500	361.49200			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		44,920.00000	42,050,000		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		44,820.00000	41,950,000		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		45,020.00000	42,150,000		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			155.99400	155.80100			0.00	0	628.00
IGOV	On	03/11/2011	Index Future			158.33700	158.14300			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.88700	416.63700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR 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	5.63000				0.00	0	5,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.66000	5.68000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.73000	5.75000				0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.84000	5.85000				0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.97000	5.92000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.04000	6.05000				0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.33000	6.34000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.70000	6.72000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.97000	6.97000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.26000	7.28000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.53000	7.52000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			350.06500	350.46100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.32200	355.72900			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			7.55900	7.54000		3.50	0.00	0	7,196.00

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	7.50	Call		608.00000	556,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		765.00000	787,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		706.00000	649,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		667.00000	684,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		520.00000	471,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		873.00000	898,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,545.00000	1,590,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		206.00000	177,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		578.00000	592,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		812.00000	752,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,316.00000	1,247,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		305.00000	310,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,609.00000	2,533,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		63.00000	61,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.67700	7.65700		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,499.00000	2,433,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		348.00000	355,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,643.00000	2,576,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		312.00000	319,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,358.00000	2,293,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		386.00000	394,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.81100	7.78900		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,046.00000	2,983,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		642.00000	654,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,174.00000	3,109,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		603.00000	614,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,921.00000	2,858,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		684.00000	696,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.96200	7.93700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,242.00000	2,187,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,251.00000	1,275,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,342.00000	2,286,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,193.00000	1,217,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,144.00000	2,090,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,310.00000	1,336,000	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			8.56600	8.54200		10.00	0.00	0	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		751.00000	651,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,567.00000	3,694,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		893.00000	781,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,220.00000	3,335,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		627.00000	537,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,935.00000	4,072,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,893.00000	2,997,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,052.00000	929,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,191.00000	1,228,000	10.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Call		2,675.00000	2,484,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,319.00000	4,101,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		544.00000	553,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,287.00000	10,058,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		26.00000	24,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.64100	8.61600		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,345.00000	5,157,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,849.00000	1,893,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,648.00000	5,457,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,708.00000	1,749,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,049.00000	4,866,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,999.00000	2,049,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,703.00000	2,770,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,941.00000	3,775,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.71800	8.69300		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,741.00000	5,575,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,984.00000	3,046,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,015.00000	5,845,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,818.00000	2,876,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,473.00000	5,310,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,158.00000	3,223,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.79900	8.77200		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,462.00000	6,298,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,443.00000	4,521,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,715.00000	6,548,000	12.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		4,260.00000	4,335,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,213.00000	6,052,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,632.00000	4,713,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			213.83108	213.71201			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,712.00000	1,831,000		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		1,662.00000	1,781,000		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		1,762.00000	1,881,000		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			235.48071	235.33309			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,833.00000	3,981,000		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		3,783.00000	3,931,000		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		3,883.00000	4,031,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.16800	7.16000		2.75	0.00	0	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		599.00000	573,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		327.00000	325,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		696.00000	669,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		273.00000	270,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		512.00000	487,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		391.00000	390,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.26600	7.25600		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,273.00000	2,244,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		203.00000	202,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,390.00000	2,361,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		183.00000	182,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,156.00000	2,127,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		223.00000	223,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.37400	7.36400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,580.00000	2,554,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		306.00000	306,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,687.00000	2,661,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		287.00000	287,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,477.00000	2,452,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		330.00000	331,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.50500	7.49200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,559.00000	1,535,000	3.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		946.00000	953,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,632.00000	1,608,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		901.00000	908,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,487.00000	1,463,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		992.00000	999,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.06000	0.06400			0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Call		26,132.00000	26,255,000		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		27,392.00000	27,515,000		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		24,860.00000	24,983,000		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			0.00500	0.00500			0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Call		14,426.00000	14,426,000		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		15,803.00000	15,803,000		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		13,034.00000	13,034,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.10400	8.08500		5.25	0.00	0	824.00

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	8.00	Call		660.00000	600,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,066.00000	1,097,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		769.00000	704,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		936.00000	961,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		562.00000	506,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,208.00000	1,242,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.21200	8.19200		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,295.00000	2,221,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		895.00000	912,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,446.00000	2,371,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		821.00000	837,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,147.00000	2,075,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		972.00000	992,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.32900	8.30800		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,147.00000	3,075,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,225.00000	1,245,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,293.00000	3,219,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,156.00000	1,174,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,005.00000	2,934,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,298.00000	1,319,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.45500	8.43200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,035.00000	2,966,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,704.00000	1,732,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,165.00000	3,095,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,627.00000	1,654,000	6.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		2,907.00000	2,840,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,784.00000	1,814,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.27500	8.25100		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		425.00000	367,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,790.00000	1,862,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		510.00000	446,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,601.00000	1,667,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		351.00000	300,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,991.00000	2,069,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.37500	8.35000		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,988.00000	2,883,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		925.00000	951,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,167.00000	3,059,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		850.00000	873,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,814.00000	2,711,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,006.00000	1,034,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.48000	8.45400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,846.00000	3,743,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,133.00000	1,161,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,020.00000	3,915,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,063.00000	1,089,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,675.00000	3,574,000	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		1,206.00000	1,237,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.59500	8.56700		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,251.00000	3,162,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,362.00000	2,409,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,392.00000	3,301,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,261.00000	2,307,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,113.00000	3,025,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,466.00000	2,514,000	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			6.96500	6.95700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		404.00000	385,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		309.00000	307,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		469.00000	449,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		263.00000	261,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		346.00000	327,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		362.00000	360,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.06800	7.05800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,542.00000	1,521,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		166.00000	165,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,624.00000	1,603,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		150.00000	149,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,460.00000	1,439,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		183.00000	182,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.19000	7.17900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,713.00000	1,694,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		260.00000	261,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,784.00000	1,765,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		244.00000	244,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,643.00000	1,625,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		278.00000	280,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.36000	7.34600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		916.00000	901,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		675.00000	682,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		963.00000	947,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		645.00000	650,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		872.00000	856,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		709.00000	715,000	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			8.35200	8.33300		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		801.00000	728,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,278.00000	1,313,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		932.00000	853,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,121.00000	1,151,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		683.00000	615,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,448.00000	1,489,000	6.98	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			8.44200	8.42200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,952.00000	2,861,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,145.00000	1,166,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,135.00000	3,042,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,057.00000	1,075,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,769.00000	2,680,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,235.00000	1,257,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.53700	8.51700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,879.00000	3,792,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,305.00000	1,326,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,060.00000	3,972,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,225.00000	1,245,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,702.00000	3,616,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,390.00000	1,413,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.64200	8.62000		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,349.00000	3,272,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,667.00000	2,706,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,497.00000	3,418,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,554.00000	2,591,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,204.00000	3,128,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,784.00000	2,823,000	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

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			8.37600	8.35200		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		858.00000	768,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,482.00000	1,538,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		994.00000	897,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,311.00000	1,360,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		735.00000	652,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,666.00000	1,729,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.46000	8.43500		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,013.00000	2,897,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,163.00000	1,196,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,208.00000	3,089,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,069.00000	1,099,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,823.00000	2,710,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,264.00000	1,299,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.54600	8.52000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,227.00000	4,110,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,491.00000	1,525,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,419.00000	4,300,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,404.00000	1,436,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,038.00000	3,923,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,582.00000	1,618,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.63800	8.61100		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,417.00000	4,308,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,244.00000	2,288,000	9.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		4,593.00000	4,482,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,145.00000	2,187,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,244.00000	4,137,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,346.00000	2,392,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.74300	8.71900		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		818.00000	719,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,611.00000	2,705,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		961.00000	852,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,339.00000	2,422,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		691.00000	601,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,903.00000	3,006,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,907.00000	9,714,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		9.00000	8,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80400	8.77900		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,600.00000	2,473,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,831.00000	2,902,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,800.00000	2,668,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,634.00000	2,700,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,409.00000	2,287,000	14.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		3,041.00000	3,117,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.86500	8.84000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,312.00000	4,177,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,073.00000	3,134,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,529.00000	4,391,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,910.00000	2,968,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,100.00000	3,968,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,245.00000	3,308,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.92900	8.90300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,728.00000	4,597,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,982.00000	4,052,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,935.00000	4,801,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,809.00000	3,876,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,526.00000	4,398,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,163.00000	4,236,000	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			131.76600	131.68332			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,683.00000	25,766,000		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	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		25,633.00000	25,716,000		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		25,733.00000	25,816,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.08000	1.09200			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,225.00000	2,291,000		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		2,494.00000	2,560,000		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		1,955.00000	2,021,000		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			0.83300	0.84500			0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,140.00000	2,204,000		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		2,401.00000	2,465,000		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		1,878.00000	1,943,000		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			2.04100	2.04800			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,296.00000	4,364,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Call		4,759.00000	4,827,000		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		3,830.00000	3,899,000		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			1.93100	1.93800			0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Call		5,258.00000	5,325,000		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		5,711.00000	5,778,000		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		4,802.00000	4,869,000		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			8.75600	8.73200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,303.00000	6,498,000		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		5,850.00000	6,046,000		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		6,759.00000	6,954,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.82500	8.80000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		404.00000	604,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	201,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		810.00000	1,011,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89700	8.87100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,014.00000	808,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,402.00000	1,196,000		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		623.00000	417,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96600	8.94000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,373.00000	2,170,000		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		2,746.00000	2,543,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,997.00000	1,794,000		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			13,840.02000	13,841.42000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,414.00000	3,400,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,414.00000	3,400,000		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		3,414.00000	3,400,000		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
RAIN	On	19/09/2011	Foreign Exchange Future			14,023.67000	14,025.00000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.06000	0.06400			0.00	0	10,198.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		0.00000	26,255,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		0.00000	27,515,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		0.00000	24,983,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	400.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		0.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		0.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		0.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.83300	0.84500			0.00	0	529.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		0.00000	889,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		0.00000	1,153,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	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
RZ11	On	03/11/2011	Bond Future	0.95	Call		0.00000	624,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.04100	2.04800			0.00	0	3,769.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		0.00000	400,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		0.00000	88,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		0.00000	890,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.93100	2.00000			0.00	0	240.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		0.00000	662,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		0.00000	1,139,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		0.00000	183,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.58700	351.86900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.31600	356.60100			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04780	1.04870		15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		43.00000	0,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		56.00000	22,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		1.00000	0,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		514.00000	522,000	15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		487.00000	478,000	15.47	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		0.00000	0,000	15.47	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.06450	1.06490		14.01	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		201.00000	194,000	15.31	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		552.00000	549,000	15.31	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		103.00000	98,000	16.73	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		954.00000	953,000	16.73	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		392.00000	384,000	14.01	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		243.00000	239,000	14.01	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.08280	1.08350		14.41	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	400,000	15.38	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	572,000	15.38	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		0.00000	258,000	16.48	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		0.00000	930,000	16.48	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		0.00000	624,000	14.41	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		0.00000	296,000	14.41	0.00	0	0.00

Total for Derivatives :

931,897,546.60 128,065 901,338.00

i-Bonds

1BG4A1On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00

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		123,900,000,000.00		1,239,000	619,500.00
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			0.00	0	164,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013			100.00000	100.00000			0.00	0	521,100,000.00
ABCPI2	On	20/09/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,200,000.00
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000				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	5,050,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000				0.00	0	300,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	100,000.00
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
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,888,000,000.00	138,880	69,440.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,066,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,039,000.00
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		410,000,000,000.00		4,100,000	2,200,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
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			14,325,600,000,000.00	143,256,000	71,628,000.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL089On	20/12/2014	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
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
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL121On	01/06/2012	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
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,055,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	12,017,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	100,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			272,100,000,000,000.00	2,721,000,000	614,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			213,380,000,000,000.00	2,133,800,000	585,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,065,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,038,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	25,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000,000.00	14,000,000	7,000,000.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000		20,000,000,000,000.00	200,000,000	100,000,000.00	
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	4,429,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			350,000,000.00	3,500,000	78,638,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	353,038,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	24,250,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	52,350,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000,000	228,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	112,091,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	377,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	80,345,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	131,276,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,098,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	10,500,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000		3,380,000,000,000.00		33,800,000	16,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	3,022,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	39.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	3,220,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	07/12/2023	Spot Bond				100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond				100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond				100.00000	100.00000			0.00	0	1,036,000.00
HWAY3On	31/07/2035	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL07	On 24/11/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On 12/03/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	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
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	14,000.00
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			0.00	0	43,089,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			720,000,000,000.00	7,200,000	3,600,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			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			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA139	On	29/09/2011	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	126,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	19,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,042,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	101,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,038,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,135,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		10,000,000,000.00		100,000	250,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		720,000,000,000.00	7,200,000	7,200,000	4,120,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	29,066,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			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
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/05/2013 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
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,014,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	1,130,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			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
PR2D1	On	15/06/2014			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.54000	5.52000			61,554,940.00	11,111	109,411,111.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.49000	7.47000			70,189,428,402,660.00	9,371,085,234	9,980,224,984.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.52000	8.49500			27,502,580,235,000.00	3,228,002,375	9,484,643,570.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.22000	1.22000			0.00	0	3,203,000,000.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			829,555,000,000.00	330,500,000	527,324,828.00
R201	On	21/12/2014	Spot Bond			7.11000	7.10000			4,152,247,110,000.00	584,001,000	3,035,852,000.00
R202	On	07/12/2033	Spot Bond			2.50000	2.50000			3,555,761,650,000.00	1,422,304,660	2,065,453,000.00
R203	On	15/09/2017	Spot Bond			8.04000	8.02000			38,953,148,760,000.00	4,844,919,000	4,549,198,000.00
R204	On	21/12/2018	Spot Bond			8.21500	8.19000			16,254,450,379,000.00	1,978,630,600	5,088,135,100.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.90000	6.89000			5,720,106,900,000.00	829,001,000	4,044,907,000.00
R207	On	15/01/2020	Spot Bond			8.29500	8.27500			21,885,071,775,000.00	2,638,345,000	6,265,290,800.00
R208	On	31/03/2021	Spot Bond			8.32500	8.30000			47,494,716,075,000.00	5,705,071,000	6,857,677,000.00
R209	On	31/03/2036	Spot Bond			8.70500	8.68000			22,210,293,905,000.00	2,551,441,000	8,679,675,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			656,058,733,600.00	258,290,840	636,792,358.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			1,791,000,000.00	900,000	986,660,206.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			1,369,116,000,000.00	543,300,000	579,300,000.00
R213	On	28/02/2031	Spot Bond			8.71500	8.69000			1,556,499,000,000.00	178,600,000	535,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,365,500,000,000.00	1,287,000,000	1,713,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,200,000,000,000.00	12,000,000,000.00	12,000,000	6,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000		1,761,800,000,000.00	17,618,000,000.00	17,618,000	8,809,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,045,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,070,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,032,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			103,779,703,000.00	18,048,644	14,558,000.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	41,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	350,000.00
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	09/09/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			36,000,000,000.00	360,000	360,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN821On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	1,999,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			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			0.00	0	2,041,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	997,485,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	249,135,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	13,165,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	18,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	51,717,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	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
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	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
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							809,641,454,183,200.00	41,157,864,344	76,178,636,936.00
Grand Total:							809,642,386,080,747.00	41,157,992,409	76,179,538,274.00