

Daily MTM Report

Daily summary for: 20/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			6.86810	6.86250		15.16	68,969,460.20	10,042	359,607.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		29.00000	27,000	21.99	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,217.00000	1,209,000	21.99	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		27.00000	25,000	22.28	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,265.00000	1,257,000	22.28	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		31.00000	29,000	21.71	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,169.00000	1,161,000	21.71	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		979.00000	971,000	20.57	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		41.00000	39,000	20.57	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		79.00000	76,000	18.29	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		617.00000	608,000	18.29	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		245.00000	243,000	15.21	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		183.00000	175,000	15.21	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		199.00000	196,000	15.45	0.00	0	5,250.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		237.00000	228,000	15.45	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		660.00000	651,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		72.00000	69,000	18.58	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		794.00000	786,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		56.00000	54,000	19.43	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		303.00000	302,000	15.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		141.00000	134,000	15.31	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		106.00000	100,000	15.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		368.00000	368,000	15.40	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		374.00000	365,000	16.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		136.00000	133,000	16.58	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,942.00000	2,936,000	30.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	30.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		532.00000	523,000	17.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		94.00000	91,000	17.72	0.00	0	6,440.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		451.00000	442,000	17.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		113.00000	110,000	17.15	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		91.00000	85,000	15.45	0.00	0	5,940.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		403.00000	403,000	15.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		273.00000	271,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		161.00000	153,000	15.26	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		207.00000	198,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		219.00000	216,000	15.16	0.00	0	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.96250	6.95670		15.47	4,045,212.50	581	47,008.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		188.00000	186,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		581.00000	574,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		177.00000	174,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		620.00000	612,000	17.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		200.00000	197,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		543.00000	535,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		210.00000	204,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		417.00000	416,000	15.44	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,134.00000	1,127,000	19.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		91.00000	89,000	19.86	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		335.00000	328,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		292.00000	290,000	15.68	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		506.00000	498,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		213.00000	210,000	16.72	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.06240	7.05720		15.51	0.00	0	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		389.00000	390,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		368.00000	364,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		369.00000	370,000	15.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		398.00000	394,000	15.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		413.00000	414,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		342.00000	338,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		407.00000	407,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		350.00000	345,000	15.49	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.16930	7.16420		15.79	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		421.00000	422,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		507.00000	503,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		403.00000	405,000	16.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		539.00000	536,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		439.00000	441,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		475.00000	472,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.28090	7.27570		16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		555.00000	557,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		479.00000	476,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		533.00000	535,000	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		507.00000	504,000	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		578.00000	580,000	15.95	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		452.00000	449,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		538.00000	535,000	16.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		514.00000	516,000	16.20	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.38890	7.38360		16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		481.00000	482,000	17.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		797.00000	793,000	17.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		466.00000	468,000	17.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		832.00000	829,000	17.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		496.00000	498,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		762.00000	759,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,018.00000	1,014,000	17.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		402.00000	403,000	17.78	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.37250	8.36600		17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,063.00000	1,067,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,197.00000	1,195,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,047.00000	1,051,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,231.00000	1,229,000	18.15	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	12/12/2014	Foreign Exchange Future	8.45	Call		1,080.00000	1,084,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,164.00000	1,162,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		879.00000	878,000	17.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,245.00000	1,250,000	17.36	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.10430	9.09780		18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,408.00000	1,412,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,510.00000	1,508,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,392.00000	1,396,000	19.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,544.00000	1,542,000	19.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,425.00000	1,428,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,477.00000	1,474,000	18.93	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future			6.86810	6.86250		15.16	0.00	0	407.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Call		13,610.00000	13,299,000	16.58	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Put		37,360.00000	36,489,000	16.58	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Call		12,393.00000	12,083,000	16.87	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Put		41,143.00000	40,273,000	16.87	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Call		14,957.00000	14,647,000	16.30	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Put		33,707.00000	32,837,000	16.30	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future			6.96250	6.95670		15.47	0.00	0	5.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Call		29,210.00000	28,980,000	15.68	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Put		33,540.00000	32,730,000	15.68	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Call		27,401.00000	27,159,000	15.89	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Put		36,731.00000	35,909,000	15.89	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	6.95	Call		31,145.00000	30,929,000	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
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		30,475.00000	29,679,000	15.47		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.12500	11.08550		13.79	13,639,250.00		1,226	34,581.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		167.00000	175,000	14.59		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		582.00000	550,000	14.59		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		154.00000	162,000	14.69		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		619.00000	587,000	14.69		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		180.00000	189,000	14.49		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		545.00000	514,000	14.49		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		132.00000	138,000	14.89		0.00	0	7,055.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		697.00000	663,000	14.89		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		64.00000	67,000	15.78		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		1,079.00000	1,042,000	15.78		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		267.00000	245,000	13.76		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		352.00000	370,000	13.76		0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		678.00000	706,000	13.61		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		93.00000	81,000	13.61		0.00	0	3,600.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		379.00000	398,000	13.75		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		244.00000	223,000	13.75		0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		378.00000	350,000	13.99		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		263.00000	275,000	13.99		0.00	0	1,200.00
£ / R	On 19/12/2011	Foreign Exchange Future			11.26480	11.22520		14.40		0.00	0	9,545.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		313.00000	321,000	15.18		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		738.00000	706,000	15.18		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		299.00000	307,000	15.28		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		774.00000	742,000	15.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		328.00000	336,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		703.00000	671,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		190.00000	194,000	16.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,165.00000	1,129,000	16.26	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.41210	11.37320		14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		539.00000	554,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		616.00000	592,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		520.00000	534,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		647.00000	622,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		559.00000	574,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		586.00000	562,000	14.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.56870	11.52900		14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		572.00000	582,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		893.00000	863,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		556.00000	565,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		927.00000	896,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		589.00000	599,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		860.00000	830,000	15.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08560	0.08570		19.43	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		639.00000	628,000	15.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		69.00000	68,000	15.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		171.00000	164,000	19.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		601.00000	604,000	19.43	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,572.00000	1,562,000	16.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,430.00000	1,141,440,000	26.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08690	0.08700		19.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		832.00000	822,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		132.00000	132,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		349.00000	342,000	19.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		649.00000	652,000	19.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,708.00000	1,698,000	15.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	15.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.80420	9.79310		12.87	17,343,629.80	1,769	57,064.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		332.00000	334,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		189.00000	180,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		305.00000	305,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		212.00000	201,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		362.00000	364,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		169.00000	160,000	12.87	0.00	0	1,370.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		261.00000	249,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		254.00000	253,000	12.87	0.00	0	4,960.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		696.00000	683,000	14.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		89.00000	87,000	14.57	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		569.00000	575,000	12.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		76.00000	71,000	12.87	0.00	0	4,110.00

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	10.25	Call		116.00000	114,000	14.15	0.00	0	4,110.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		573.00000	560,000	14.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.91180	9.90140		13.50	39,647.20	4	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		430.00000	433,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		329.00000	321,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		405.00000	407,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		354.00000	345,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		457.00000	459,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		306.00000	297,000	13.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.02600	10.01670		13.65	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		442.00000	445,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		525.00000	519,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		424.00000	426,000	13.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		557.00000	550,000	13.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		461.00000	464,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		494.00000	488,000	13.76	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.34100	384.17000			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.10800	389.93600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.67100	353.25900			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			358.97800	358.56100			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18310	7.20350		10.76	2,873,240.00	400	28,446.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		577.00000	558,000	12.83	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		24.00000	25,000	12.83	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	6.70	Call		532.00000	513,000	12.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		29.00000	30,000	12.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		623.00000	603,000	13.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	20,000	13.02	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.19940	7.21940		11.20	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		622.00000	604,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		53.00000	55,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		582.00000	564,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		63.00000	65,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		664.00000	646,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		45.00000	47,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		135.00000	126,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		416.00000	427,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.22130	7.24270		11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		283.00000	271,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		290.00000	300,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		263.00000	252,000	11.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		320.00000	331,000	11.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		308.00000	296,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		265.00000	275,000	11.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.18280	8.20620		13.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,361.00000	1,343,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		455.00000	460,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,334.00000	1,316,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		478.00000	483,000	12.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,390.00000	1,371,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		434.00000	438,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.99050	6.99210		12.05	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		86.00000	80,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		344.00000	340,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		75.00000	69,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		383.00000	379,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		99.00000	93,000	12.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		307.00000	303,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.07110	7.07230		12.29	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		188.00000	181,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		366.00000	360,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		173.00000	166,000	13.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		401.00000	395,000	13.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		205.00000	198,000	12.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		333.00000	327,000	12.79	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03110	0.03200			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10910	0.10720			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.16690	8.10440		15.32	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		537.00000	583,000	15.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		83.00000	66,000	15.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		500.00000	544,000	15.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		96.00000	77,000	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
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		576.00000	624,000	15.38		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		72.00000	57,000	15.38		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.28700	8.22320		15.65		0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		337.00000	359,000	15.65		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		414.00000	372,000	15.65		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		319.00000	339,000	15.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		446.00000	402,000	15.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		356.00000	381,000	15.57		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		383.00000	344,000	15.57		0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.11600	159.90200				0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.27200	162.05500				0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000				0.00	0	0.00
GOVI On	04/08/2011	GOVI			354.56800	354.14600				0.00	0	179.00
GOVI On	04/08/2011	GOVI	348.00	Call		61,460.00000	65,680,000			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		61,360.00000	65,580,000			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		61,560.00000	65,780,000			0.00	0	0.00
GOVI On	04/08/2011	GOVI	347.99	Put		0.00000	0,000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			359.88900	359.46100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		24,610.00000	28,890,000		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		24,510.00000	28,790,000		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		24,710.00000	28,990,000		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			155.71000	155.92100			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.04600	158.26200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.98000	417.30900			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.60000	5.61000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.66000	5.69000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.73000	5.74000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.85000	5.86000			0.00	0	100.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.99000	6.02000			0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.07000	6.08000			0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.39000	6.41000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.80000	6.80000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.05000	7.07000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.33000	7.36000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.62000	7.65000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.91000	7.95000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			348.44500	348.09200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.67400	353.31700			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			7.57200	7.61500		3.50	0.00	0	6,656.00
R157	On	04/08/2011	Bond Future	7.50	Call		438.00000	488,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		887.00000	770,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		521.00000	578,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		775.00000	664,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		365.00000	407,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,010.00000	885,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,755.00000	1,602,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		123.00000	138,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		671.00000	569,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		613.00000	678,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,072.00000	1,170,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		354.00000	284,000	3.58	0.00	0	440.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	8.20	Call		2,322.00000	2,469,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		69.00000	48,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.69200	7.73800		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,249.00000	2,370,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		394.00000	347,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,389.00000	2,513,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		355.00000	311,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,113.00000	2,230,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		438.00000	386,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.82700	7.87700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,809.00000	2,923,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		706.00000	649,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,932.00000	3,049,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		662.00000	608,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,687.00000	2,799,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		751.00000	692,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.97900	8.03500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,042.00000	2,137,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,362.00000	1,279,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,137.00000	2,235,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,300.00000	1,220,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,949.00000	2,041,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,427.00000	1,341,000	3.81	0.00	0	0.00
R157	On	15/09/2015	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
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			8.63200	8.64300		10.00	21,086,177.40	180	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		439.00000	422,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,207.00000	4,086,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		539.00000	522,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,817.00000	3,697,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		353.00000	337,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,613.00000	4,494,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,448.00000	3,328,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		656.00000	639,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,458.00000	1,359,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,990.00000	1,994,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,489.00000	3,523,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		665.00000	596,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,337.00000	9,433,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		27.00000	20,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.71000	8.72100		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,632.00000	4,664,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,107.00000	2,038,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,918.00000	4,953,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,950.00000	1,883,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,355.00000	4,384,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,277.00000	2,205,000	11.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.75	Put		3,061.00000	2,979,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,327.00000	3,346,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.78900	8.80100		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,088.00000	5,125,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,312.00000	3,240,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,347.00000	5,386,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,131.00000	3,062,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,836.00000	4,871,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,502.00000	3,429,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87200	8.88400		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,838.00000	5,872,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,817.00000	4,745,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,079.00000	6,114,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,622.00000	4,551,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,602.00000	5,635,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,020.00000	4,946,000	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			214.18890	214.12957			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,130.00000	2,189,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.05	Call		2,080.00000	2,139,000		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		2,180.00000	2,239,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.58082	234.50734			7,037,424.60	30	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,007.00000	3,081,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		2,957.00000	3,031,000		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		3,057.00000	3,131,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.18200	7.22500		2.75	0.00	0	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		459.00000	518,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		383.00000	312,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		546.00000	613,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		320.00000	257,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		382.00000	434,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		458.00000	380,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.28200	7.32900		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,091.00000	2,193,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		226.00000	196,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,205.00000	2,310,000	3.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Put		203.00000	176,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,976.00000	2,076,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		249.00000	217,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.39100	7.44300		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,406.00000	2,508,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		338.00000	305,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,511.00000	2,614,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		316.00000	284,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,305.00000	2,405,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		363.00000	328,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.52500	7.58200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,423.00000	1,495,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,024.00000	961,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,494.00000	1,567,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		977.00000	914,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,354.00000	1,424,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,074.00000	1,008,000	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			175.23933	175.18472			27,162,096.15	155	18,398.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,185.00000	174,239,000		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		174,135.00000	174,189,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		174,235.00000	174,289,000		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			177.84056	177.78546			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,285.00000	177,341,000		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		177,235.00000	177,291,000		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		177,335.00000	177,391,000		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			8.15800	8.19000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		419.00000	447,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,324.00000	1,200,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		504.00000	538,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,170.00000	1,052,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		345.00000	368,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,490.00000	1,361,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.26900	8.30300		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,941.00000	2,021,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,048.00000	973,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,082.00000	2,166,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		964.00000	893,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,805.00000	1,881,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,138.00000	1,059,000	5.84	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	02/02/2012	Bond Future			8.39000	8.42600		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,788.00000	2,874,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,383.00000	1,312,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,926.00000	3,015,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,307.00000	1,238,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,654.00000	2,737,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,464.00000	1,390,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.52000	8.55800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,700.00000	2,781,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,899.00000	1,821,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,824.00000	2,907,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,816.00000	1,740,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,580.00000	2,658,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,987.00000	1,906,000	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			8.35000	8.36600		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		229.00000	227,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,212.00000	2,124,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		287.00000	285,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,996.00000	1,908,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		181.00000	178,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,439.00000	2,350,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.45400	8.47100		6.75	0.00	0	2,133.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		2,531.00000	2,570,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,098.00000	1,049,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,698.00000	2,739,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,011.00000	964,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,370.00000	2,406,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,192.00000	1,140,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.56300	8.58100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,383.00000	3,429,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,309.00000	1,265,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,548.00000	3,596,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,231.00000	1,188,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,222.00000	3,266,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,393.00000	1,347,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.68200	8.70100		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,865.00000	2,901,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,628.00000	2,572,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,997.00000	3,034,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,519.00000	2,464,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,736.00000	2,771,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,741.00000	2,684,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			6.98900	7.03200		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		296.00000	333,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		367.00000	309,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		353.00000	395,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		313.00000	260,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		247.00000	278,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		429.00000	364,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.09500	7.14400		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,394.00000	1,467,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		190.00000	165,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,473.00000	1,548,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		171.00000	148,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,314.00000	1,386,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		209.00000	183,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.22100	7.27700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,570.00000	1,642,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		292.00000	264,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,640.00000	1,713,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		275.00000	248,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,503.00000	1,574,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		313.00000	284,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.39700	7.46200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		811.00000	861,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		752.00000	700,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		855.00000	906,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		718.00000	667,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		769.00000	817,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		788.00000	734,000	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			8.44200	8.44300		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		500.00000	475,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,604.00000	1,573,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		600.00000	574,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,416.00000	1,384,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		412.00000	388,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,804.00000	1,775,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.53600	8.53700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,504.00000	2,488,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,336.00000	1,314,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,674.00000	2,658,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,234.00000	1,213,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,334.00000	2,318,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,438.00000	1,417,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.63500	8.63700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,418.00000	3,411,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,492.00000	1,474,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,590.00000	3,583,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,403.00000	1,385,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,251.00000	3,243,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		1,587.00000	1,569,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74500	8.74600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,964.00000	2,953,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,943.00000	2,927,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,103.00000	3,091,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,821.00000	2,804,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,828.00000	2,817,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,069.00000	3,052,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.47700	8.46300		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		539.00000	483,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,835.00000	1,863,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		644.00000	583,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,634.00000	1,657,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		447.00000	397,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,051.00000	2,085,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.56500	8.55000		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,537.00000	2,463,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,368.00000	1,383,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,718.00000	2,642,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,260.00000	1,273,000	8.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		2,362.00000	2,291,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,484.00000	1,501,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.65600	8.64000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,735.00000	3,660,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,693.00000	1,710,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,917.00000	3,841,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,596.00000	1,612,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,556.00000	3,483,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,794.00000	1,813,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.75200	8.73600		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,955.00000	3,887,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,488.00000	2,509,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,122.00000	4,053,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,380.00000	2,401,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,791.00000	3,725,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,599.00000	2,623,000	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			8.82000	8.83100		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		481.00000	466,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,166.00000	3,064,000	12.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		583.00000	569,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,852.00000	2,751,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		392.00000	377,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,496.00000	3,394,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,016.00000	9,100,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		9.00000	7,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.88300	8.89400		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,103.00000	2,114,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,238.00000	3,163,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,281.00000	2,294,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,019.00000	2,946,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,935.00000	1,943,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,471.00000	3,393,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.94700	8.95800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,747.00000	3,769,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,425.00000	3,362,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,949.00000	3,973,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,247.00000	3,186,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,550.00000	3,571,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,612.00000	3,548,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.01300	9.02500		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,176.00000	4,204,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,366.00000	4,303,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,370.00000	4,399,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,180.00000	4,118,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Call		3,988.00000	4,015,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,561.00000	4,497,000	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			130.95361	130.91248			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,912.00000	24,954,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,862.00000	24,904,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,962.00000	25,004,000		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			107.78784	107.75530			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,255.00000	106,288,000		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		106,205.00000	106,238,000		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		106,305.00000	106,338,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future			109.38787	109.35515			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,105.00000	108,138,000		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		108,055.00000	108,088,000		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		108,155.00000	108,188,000		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			106.73803	106.70408			8,859,256.49	83	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,204.00000	104,238,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,154.00000	104,188,000		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		104,254.00000	104,288,000		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			108.32235	108.28835			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,788.00000	105,822,000		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		105,738.00000	105,772,000		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		105,838.00000	105,872,000		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			8.83300	8.84400			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	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		7,209.00000	7,121,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,756.00000	6,668,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,665.00000	7,577,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.90400	8.91500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,321.00000	1,234,000		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		917.00000	830,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,728.00000	1,641,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.97800	8.98900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		86.00000	172,000		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		474.00000	559,000		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		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		305.00000	219,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.05000	9.06200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,427.00000	1,519,000		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		1,800.00000	1,892,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,051.00000	1,143,000		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	19/09/2011	Foreign Exchange Future			13,954.05000	13,944.06000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.07700	0.07900			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,672.00000	25,734,000		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		26,932.00000	26,993,000		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		24,400.00000	24,461,000		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	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	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		28,834.00000	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		26,333.00000	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			0.79600	0.80200			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	1.00	Call		1,055.00000	1,087,000		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		1,319.00000	1,351,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		790.00000	822,000		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			2.04000	2.04400			0.00	0	0.00
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		429.00000	390,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		58.00000	97,000		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		919.00000	880,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.93000	1.93400			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		633.00000	672,000		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		1,110.00000	1,149,000		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		154.00000	192,000		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			350.36000	349.93600			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.07700	354.64700			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06220	1.06230		14.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		192.00000	185,000	15.83	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		569.00000	563,000	15.83	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		97.00000	93,000	17.33	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		974.00000	971,000	17.33	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		378.00000	368,000	14.43	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		255.00000	246,000	14.43	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.08060	1.08060		14.64	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		399.00000	390,000	15.66	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		593.00000	584,000	15.66	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		258.00000	251,000	16.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		952.00000	945,000	16.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		619.00000	609,000	14.64	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		313.00000	303,000	14.64	0.00	0	0.00

Total for Derivatives :

171,055,394.34

14,470

965,008.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	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			4,400,000,000.00	44,000	65,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	6,013,000.00
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	43,700,000.00
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	521,022,000.00
ABCPI2	On	20/09/2014			100.00000	100.00000			0.00	0	566,000.00
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	300,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,650,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,100,000,000.00		11,000	7,000.00
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		7,200,000,000.00		72,000	52,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
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	3,974,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	456,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	55,000.00
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			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00

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			11,200,000,000.00	112,000	9,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			14,400,000,000.00	144,000	6,406,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
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			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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			42,200,000,000.00	422,000	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			500,000,000,000.00	5,000,000	1,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			2,100,000,000.00	21,000	12,000,000.00
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	100,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	11,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			2,100,000,000.00	21,000	15,000.00
BAW10	On	01/10/2016			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
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,000.00
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			1,060,000,000,000.00	10,600,000	2,650,000.00
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
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
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	200,000.00
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			46,000,000,000.00	460,000	2,000,000.00
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2A	On	01/07/2011			100.00000	100.00000			2,800,000,000.00	28,000	28,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	10,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	125,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			15,300,000,000.00	153,000	85,158,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			5,500,000,000,000.00	55,000,000	71,000,000.00
COJ07	On	23/03/2021	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
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			8,800,000,000,000.00	88,000,000	44,000,000.00
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	18,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			20,600,000,000.00	206,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			528,120,000,000.00	5,281,200	104,679,100.00
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	45,307,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	20,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	LOn	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	226,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			25,909,250,000.00	2,801,000	112,868,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,460,000,000.00	146,000	102,138,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			803,062,850,000.00	102,301,000	184,521,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			8,085,000,000.00	1,078,000	131,246,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			1,000,000,000.00	10,000	2,007,000.00
FRB05	On	21/12/2018			100.00000	100.00000			2,300,000,000.00	23,000	24,917,000.00
FRB06	On	05/11/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			636,000,000,000.00	6,360,000	1,790,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	306,000.00
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	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	200,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		3,409,700,000,000.00		34,097,000	35,113,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		5,800,000,000.00		58,000	13,050,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	20,000,000.00
IBL05	On	12/08/2012			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
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	900,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND125	On	01/07/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			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
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
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
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			7,800,000,000.00	78,000	37,771,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			20,300,000,000.00	203,000	145,000.00
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	400,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000		51,000,000,000,000.00		510,000,000	250,000,000.00
MBF01	On	16/04/2012			7.09500	7.09500		28,380,000,000.00		4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01On	15/04/2013	Spot Bond	100.00000	100.00000			0.00	0	800,000.00
MBF01On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	07/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	26/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	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
MBP01On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP10On	20/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP14On	10/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP16On	13/10/2012	Spot Bond	100.00000	100.00000			600,000,000.00	6,000,000	3,000,000.00
MBP17On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP18On	28/01/2014	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
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		200,000,000.00		2,000	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000		25,000,000,000.00		250,000	201,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	19,600,000.00
MTN04	On	13/07/2017			100.00000	100.00000		12,400,000,000.00		124,000	5,006,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	61,000,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			12,500,000,000.00	125,000	1,409,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			6,600,000,000.00	66,000	6,004,000.00
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	300,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			19,900,000,000.00	199,000	8,011,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	400,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	07/03/2013			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	300,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	300,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			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			3,000,000,000.00	30,000	22,000.00
NED7	On	08/02/2012			100.00000	100.00000			1,500,000,000.00	15,000	11,000.00
NED8	On	08/02/2014			100.00000	100.00000			300,000,000.00	3,000	3,003,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	9,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,200,000,000.00	22,000	9,017,000.00
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			10,551,800,000,000.00	105,518,000	57,759,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			22,900,000,000.00	229,000	1,012,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.56000	5.60000		222,400,000,000.00		40,000,000	68,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.51000	7.55000		168,924,418,625,470.00		22,493,264,797	9,869,354,500.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.59000	8.60000		57,999,435,021,790.00	6,751,971,481	11,553,699,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.22000	1.22000		767,380,000,000.00	629,000,000	2,832,400,000.00	
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		622,520,820,000.00	242,226,000	382,003,464.00	
R201	On	21/12/2014	Spot Bond			7.13000	7.17000		8,752,117,780,000.00	1,227,506,000	3,496,828,000.00	
R202	On	07/12/2033	Spot Bond			2.53000	2.53000		2,264,425,900,000.00	895,030,000	2,567,583,330.00	
R203	On	15/09/2017	Spot Bond			8.10000	8.13000		46,558,127,700,000.00	5,747,917,000	4,990,254,000.00	
R204	On	21/12/2018	Spot Bond			8.29500	8.31000		32,354,979,300,000.00	3,900,540,000	5,643,619,000.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	6.97000		31,166,323,650,000.00	4,497,305,000	3,666,072,000.00	
R207	On	15/01/2020	Spot Bond			8.39000	8.39000		18,853,655,620,000.00	2,247,158,000	8,617,594,800.00	
R208	On	31/03/2021	Spot Bond			8.43000	8.41500		37,012,505,100,000.00	4,390,570,000	7,516,099,000.00	
R209	On	31/03/2036	Spot Bond			8.78500	8.79500		18,181,857,680,000.00	2,069,648,000	11,150,690,000.00	
R210	On	31/03/2028	Spot Bond			2.60000	2.60000		5,379,400,000.00	2,069,000	401,304,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			27,860,000,000.00	14,000,000	893,574,997.00
R212	On	31/01/2022	Spot Bond			2.54000	2.54000			272,770,600,000.00	107,390,000	302,427,755.00
R213	On	28/02/2031	Spot Bond			8.79500	8.80500			0.00	0	661,406,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,972,235,000,000.00	1,534,190,000	2,211,358,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			31,600,000,000.00	316,000	54,336,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	3,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	416,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	952,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			462,000,000,000.00	4,620,000	2,826,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
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
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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN82	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000		12,733,600,000,000.00	127,336,000	127,336,000	68,036,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	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
THE8A1	On	18/04/2036	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
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	2,012,000.00
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			10,600,000,000.00	106,000	995,341,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			7,462,926,600,000.00	74,629,266	332,708,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	158,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	30,300,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			222,800,000,000.00	2,228,000	81,326,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	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
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			3,300,000,000,000.00	33,000,000	22,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	55,319,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	97,620,000.00
WSP2	On	28/05/2017			100.00000	100.00000		400,000,000,000.00		4,000,000	73,800,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	102,920,000.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	152,920,000.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013			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
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		30,000,000,000,000.00	300,000,000	300,000,000	72,541,041.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :						580,090,135,897,260.00	58,352,759,744	82,337,133,767.00	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							580,090,306,952,654.00	8,352,774,214	82,338,098,775.00
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