



Daily MTM Report

Daily summary for: 13/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			7.02500	6.96960		14.56	207,574,700.00	29,548	388,143.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		17.00000	21,000	17.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		497.00000	446,000	17.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		13.00000	17,000	17.47	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		543.00000	492,000	17.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		21.00000	26,000	16.89	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		451.00000	401,000	16.89	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		305.00000	352,000	16.34	172,480.00	490	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		35.00000	27,000	16.34	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		278.00000	236,000	15.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		48.00000	61,000	15.72	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		167.00000	134,000	14.85	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		87.00000	109,000	14.85	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,032.00000	977,000	20.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	20.37	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		834.00000	780,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		4.00000	5,000	19.21	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		319.00000	275,000	16.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		39.00000	50,000	16.02	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		31.00000	40,000	16.31	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		361.00000	315,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		202.00000	165,000	15.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		72.00000	90,000	15.14	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		136.00000	107,000	14.56	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		106.00000	132,000	14.56	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		405.00000	358,000	16.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		25.00000	33,000	16.60	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		108.00000	87,000	14.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		128.00000	162,000	14.86	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		347.00000	396,000	16.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		27.00000	21,000	16.63	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		191.00000	231,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		71.00000	56,000	15.45	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		88.00000	70,000	15.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		158.00000	195,000	15.16	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		482.00000	535,000	17.52	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		12.00000	10,000	17.52	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		56.00000	45,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		226.00000	270,000	15.75	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		45.00000	35,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		265.00000	310,000	16.04	54,250.00	175	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			7.12730	7.06920		15.09	17,240,938.70	2,419	118,282.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		61.00000	67,000	19.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,042.00000	990,000	19.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		57.00000	63,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,088.00000	1,036,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		65.00000	71,000	19.29	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		996.00000	944,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		815.00000	766,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		84.00000	93,000	18.36	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		151.00000	168,000	16.49	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		482.00000	441,000	16.49	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		405.00000	447,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		136.00000	120,000	15.16	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		343.00000	381,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		174.00000	154,000	15.13	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		521.00000	479,000	16.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		140.00000	156,000	16.72	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		643.00000	597,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		112.00000	124,000	17.42	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		473.00000	519,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		104.00000	92,000	15.18	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		78.00000	68,000	15.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		547.00000	595,000	15.21	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		272.00000	241,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		241.00000	268,000	15.09	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,737.00000	2,680,000	24.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		6.00000	7,000	24.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		407.00000	369,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		176.00000	196,000	16.02	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22790	7.16760		15.24	346,939.20	48	20,219.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		276.00000	299,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		458.00000	421,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		261.00000	282,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		493.00000	454,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		292.00000	316,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		424.00000	388,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		158.00000	142,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		576.00000	620,000	15.12	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33580	7.27160		15.50	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		531.00000	570,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		295.00000	270,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		504.00000	543,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		318.00000	293,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		559.00000	599,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		273.00000	249,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		551.00000	591,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		279.00000	255,000	15.21	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.57220	7.50660		16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		702.00000	740,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		395.00000	368,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		677.00000	713,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		420.00000	391,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		728.00000	767,000	15.52	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		371.00000	345,000	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		445.00000	416,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		652.00000	688,000	15.72	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32310	9.26590		18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,486.00000	1,516,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,420.00000	1,393,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,470.00000	1,499,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,454.00000	1,426,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,503.00000	1,533,000	18.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,387.00000	1,360,000	18.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.02500	6.96960			14.56	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		8,745.00000	10,944,000	14.85	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		16,785.00000	13,444,000	14.85	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		7,173.00000	9,042,000	15.14	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		20,213.00000	16,542,000	15.14	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		10,606.00000	13,165,000	14.56	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		13,646.00000	10,665,000	14.56	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,539.00000	3,271,000	16.60	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		40,579.00000	35,771,000	16.60	0.00	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.12730	7.06920			15.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		24,122.00000	26,831,000	15.09	0.00	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	19/09/2011	Foreign Exchange Future	7.10	Put		27,202.00000	24,101,000	15.09		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		22,286.00000	24,808,000	15.32		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		30,366.00000	27,078,000	15.32		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		26,111.00000	29,426,000	15.10		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		24,191.00000	21,696,000	15.10		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.38870	11.33500		13.84	1,343,866.60		118	29,762.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		47.00000	55,000	15.50		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		562.00000	516,000	15.50		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		41.00000	48,000	15.68		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		606.00000	559,000	15.68		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		53.00000	63,000	15.31		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		518.00000	474,000	15.31		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		613.00000	662,000	15.48		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		28.00000	23,000	15.48		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		251.00000	218,000	14.02		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		136.00000	157,000	14.02		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		105.00000	122,000	14.39		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		320.00000	283,000	14.39		0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		35.00000	42,000	15.86		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		650.00000	603,000	15.86		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future			11.53750	11.47970		14.61	461,500.00		40	29,885.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		386.00000	418,000	14.59		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		406.00000	381,000	14.59		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		366.00000	394,000	14.61		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	11.55	Put		436.00000	407,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		407.00000	443,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		377.00000	356,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		328.00000	354,000	14.84	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		498.00000	467,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		202.00000	219,000	15.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		822.00000	782,000	15.86	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		188.00000	175,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		668.00000	712,000	14.43	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.68200	11.62180		14.83	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		520.00000	551,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		548.00000	519,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		501.00000	528,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		579.00000	546,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		541.00000	574,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		519.00000	492,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		342.00000	360,000	15.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		920.00000	878,000	15.78	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08700	0.08630		15.76	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		248.00000	293,000	17.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		118.00000	93,000	17.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		18.00000	21,000	21.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		888.00000	821,000	21.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,131.00000	1,200,000	18.24	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	13/06/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	18.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08760		18.57	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		831.00000	886,000	15.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		71.00000	56,000	15.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		291.00000	313,000	18.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		531.00000	483,000	18.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,766.00000	1,836,000	18.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	18.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,240.00000	1,141,170,000	25.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.98340	9.89280		13.25	12,539,150.40	1,256	20,167.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		203.00000	268,000	13.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		110.00000	85,000	13.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		173.00000	234,000	13.73	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		130.00000	101,000	13.73	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		235.00000	304,000	14.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		92.00000	71,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.09690	10.00260		13.83	1,262,112.50	125	51,402.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		523.00000	594,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		170.00000	147,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		491.00000	560,000	13.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		188.00000	163,000	13.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		556.00000	629,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		153.00000	132,000	13.78	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	9.80	Put		228.00000	198,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		431.00000	495,000	13.80	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		593.00000	530,000	14.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		196.00000	227,000	14.77	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.20530	10.10890		13.99	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		597.00000	661,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		288.00000	256,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		568.00000	630,000	13.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		309.00000	275,000	13.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		626.00000	692,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		267.00000	237,000	13.79	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			381.41600	384.08700			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			387.15700	389.86800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			350.50000	352.88600			14,020,000.00	4	1,019.00
ALBI	On	03/11/2011	Index Future			355.77700	358.19800			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.43840	7.38260		9.69	1,487,680.00	200	15,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		733.00000	789,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		683.00000	739,000	14.10	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	14.10	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		783.00000	839,000	14.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	14.69	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.44460	7.38410		10.83	3,722,300.00	500	9,515.00

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	6.65	Call		747.00000	804,000	11.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		13.00000	9,000	11.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		700.00000	757,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		16.00000	12,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		794.00000	852,000	11.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	7,000	11.45	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.45920	7.39910		11.27	1,118,880.00	150	50.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		780.00000	834,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		31.00000	25,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		736.00000	789,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		37.00000	30,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		824.00000	880,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		25.00000	21,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.34500	8.28840		13.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,429.00000	1,475,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		441.00000	430,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,400.00000	1,437,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		462.00000	442,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,467.00000	1,513,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		429.00000	418,000	12.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.25770	7.19230		12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		316.00000	375,000	14.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		24.00000	17,000	14.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		274.00000	330,000	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		32.00000	22,000	14.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		361.00000	421,000	14.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		19.00000	13,000	14.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.34340	7.27460		11.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		215.00000	259,000	12.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		190.00000	166,000	12.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		193.00000	231,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		218.00000	188,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		243.00000	290,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		168.00000	147,000	12.20	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.91570	7.86880		14.14	0.00	0	1,083.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		773.00000	819,000	18.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		4.00000	3,000	18.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		724.00000	770,000	18.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		5.00000	4,000	18.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		822.00000	868,000	18.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		3.00000	2,000	18.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.03460	7.98490		15.18	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		473.00000	508,000	14.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		138.00000	123,000	14.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		441.00000	474,000	14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		156.00000	139,000	14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		506.00000	542,000	14.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		121.00000	107,000	14.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			158.64900	159.36800			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			160.77400	161.50200			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			351.51600	353.82400			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		58,240.00000	35,160,000		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		58,140.00000	35,060,000		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		58,340.00000	35,260,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			356.80700	359.15000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		21,500.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	1,930,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		21,400.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	2,030,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		21,600.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	1,830,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			154.37300	154.12200			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.69700	156.44200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.72100	419.95000			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	18/05/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.64000	5.62000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.69000	5.66000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.79000	5.71000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.92000	5.78000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			6.06000	5.90000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.32000	6.15000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.77000	6.56000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.18000	7.00000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.59000	7.41000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.97000	7.77000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.25000	8.06000			0.00	0	290.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	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
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			344.64700	347.44500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			349.83500	352.67500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.84200	7.72700		3.75	0.00	0	3,760.00
R157	On	04/08/2011	Bond Future	7.50	Call		515.00000	372,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,400.00000	1,702,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		588.00000	430,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,277.00000	1,564,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		449.00000	319,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,530.00000	1,845,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,271.00000	2,646,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		204.00000	134,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,161.00000	1,433,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		667.00000	494,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,051.00000	816,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		768.00000	978,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,105.00000	1,763,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		287.00000	391,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.98300	7.85800		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,099.00000	1,800,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		682.00000	837,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,225.00000	1,917,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		629.00000	775,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,976.00000	1,686,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		739.00000	903,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.14000	8.00400		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		2,557.00000	2,256,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		887.00000	1,047,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,674.00000	2,366,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		837.00000	990,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,443.00000	2,148,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		940.00000	1,106,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.32000	8.17200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,860.00000	1,620,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,614.00000	1,840,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,949.00000	1,703,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,546.00000	1,766,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,773.00000	1,540,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,685.00000	1,918,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.74600	8.62500		11.00	203,146,230.00	1,750	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,048.00000	749,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,647.00000	5,475,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,193.00000	863,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,303.00000	5,100,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		919.00000	649,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,010.00000	5,867,000	10.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		3,973.00000	4,739,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,350.00000	988,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,118.00000	2,646,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,819.00000	2,219,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,248.00000	3,487,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,256.00000	1,622,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,664.00000	8,615,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		186.00000	264,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.82800	8.70200		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,144.00000	4,434,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,445.00000	2,887,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,427.00000	4,696,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,284.00000	2,706,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,867.00000	4,179,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,614.00000	3,079,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,391.00000	3,947,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,832.00000	3,235,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.91000	8.77900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,635.00000	4,958,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,660.00000	4,160,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,895.00000	5,201,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,480.00000	3,963,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,382.00000	4,724,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,849.00000	4,368,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.99700	8.86200		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		5,805.00000	5,154,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,589.00000	5,128,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,058.00000	5,391,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,406.00000	4,929,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,563.00000	4,928,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,785.00000	5,340,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.45019	212.44494			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		445.00000	450,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		395.00000	400,000		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		495.00000	500,000		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			233.19565	232.23586			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		736.00000	1,696,000		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		686.00000	1,646,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		786.00000	1,746,000		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			7.42300	7.29600		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		578.00000	413,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		717.00000	934,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		653.00000	474,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		641.00000	844,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		509.00000	358,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		799.00000	1,030,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.54300	7.40400		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,975.00000	1,685,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		321.00000	420,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,084.00000	1,787,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		293.00000	384,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,868.00000	1,586,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		351.00000	458,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.67400	7.52200		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,371.00000	2,089,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		507.00000	618,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,467.00000	2,181,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		477.00000	584,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,276.00000	1,999,000	3.45	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	02/02/2012	Bond Future	8.20	Put		539.00000	655,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.83700	7.66800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,351.00000	1,147,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,157.00000	1,353,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,422.00000	1,212,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,109.00000	1,299,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,283.00000	1,085,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,207.00000	1,409,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15500	0.15700			6,915,149.20	40	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,304.00000	23,364,000		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		24,564.00000	24,624,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		22,032.00000	22,092,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.07200	0.07300			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,356.00000	12,387,000		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		13,734.00000	13,764,000		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		10,965.00000	10,995,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.38400	8.26600		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		602.00000	432,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,866.00000	2,250,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		687.00000	500,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,712.00000	2,079,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		525.00000	372,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,029.00000	2,430,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.50700	8.38200		6.00	0.00	0	1,631.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,943.00000	1,638,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,409.00000	1,670,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,075.00000	1,757,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,316.00000	1,564,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,817.00000	1,524,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,509.00000	1,781,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.63900	8.50700		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,773.00000	2,445,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,722.00000	1,967,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,905.00000	2,568,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,639.00000	1,875,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,644.00000	2,325,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,808.00000	2,062,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.78300	8.64300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,580.00000	2,273,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		2,135.00000	2,410,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,704.00000	2,389,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,051.00000	2,319,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,461.00000	2,162,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,223.00000	2,507,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.48600	8.36900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		536.00000	379,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,535.00000	3,001,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		616.00000	441,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,341.00000	2,789,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		465.00000	324,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,739.00000	3,221,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.59600	8.47300		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,760.00000	2,375,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,337.00000	1,587,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,923.00000	2,525,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,246.00000	1,483,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,602.00000	2,229,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,434.00000	1,696,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.71000	8.58100		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,619.00000	3,212,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,545.00000	1,783,000	7.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,781.00000	3,364,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,464.00000	1,691,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,460.00000	3,062,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,631.00000	1,877,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.83600	8.70000		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,868.00000	2,531,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,626.00000	2,945,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,007.00000	2,660,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,524.00000	2,833,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,736.00000	2,407,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,736.00000	3,063,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.19600	7.07100		2.25	0.00	0	9,798.00
R206	On	04/08/2011	Bond Future	7.00	Call		363.00000	251,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		520.00000	684,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		416.00000	293,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		462.00000	615,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		313.00000	213,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		581.00000	757,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.32500	7.18500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,368.00000	1,164,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		247.00000	322,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,447.00000	1,238,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		227.00000	297,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,294.00000	1,095,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		271.00000	351,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.47800	7.31800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,556.00000	1,355,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		351.00000	435,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,622.00000	1,417,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		330.00000	409,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,490.00000	1,293,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		373.00000	460,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.69200	7.50800		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		801.00000	665,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		813.00000	964,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		846.00000	705,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		781.00000	926,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		758.00000	626,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		848.00000	1,003,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.56500	8.44800		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		879.00000	646,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,011.00000	2,439,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		993.00000	739,000	7.65	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	04/08/2011	Bond Future	8.30	Put		1,837.00000	2,244,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		775.00000	562,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,196.00000	2,643,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.66400	8.54100		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,641.00000	2,247,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,495.00000	1,778,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,809.00000	2,400,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,391.00000	1,659,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,480.00000	2,100,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,606.00000	1,903,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.76700	8.63900		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,767.00000	3,347,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,852.00000	2,117,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,934.00000	3,504,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,758.00000	2,012,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,602.00000	3,192,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,949.00000	2,224,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.88200	8.74800		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,971.00000	2,620,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,961.00000	3,306,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,116.00000	2,756,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,845.00000	3,181,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,832.00000	2,491,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,083.00000	3,439,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.57900	8.46200		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		913.00000	670,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,203.00000	2,662,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,032.00000	767,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,016.00000	2,453,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		804.00000	583,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,402.00000	2,883,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.67000	8.54900		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,841.00000	2,429,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,666.00000	1,964,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,019.00000	2,593,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,555.00000	1,839,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,670.00000	2,273,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,786.00000	2,098,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.76300	8.63700		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,028.00000	3,584,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,969.00000	2,247,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,208.00000	3,753,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,870.00000	2,137,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,851.00000	3,418,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,072.00000	2,361,000	9.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.86400	8.73300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,017.00000	3,593,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,533.00000	2,841,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,191.00000	3,757,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,432.00000	2,731,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,846.00000	3,431,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,637.00000	2,955,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.96300	8.84100		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		953.00000	683,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,716.00000	4,397,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,080.00000	783,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,428.00000	4,081,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		836.00000	592,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,018.00000	4,725,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,021.00000	8,113,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		93.00000	135,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.03000	8.90500		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,438.00000	2,016,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,659.00000	4,198,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		2,617.00000	2,175,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,440.00000	3,960,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,267.00000	1,865,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,889.00000	4,448,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.09700	8.96800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,974.00000	3,462,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,729.00000	4,197,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,175.00000	3,648,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,550.00000	4,003,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,779.00000	3,283,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,917.00000	4,402,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.16700	9.03500		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,225.00000	3,722,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,491.00000	4,978,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,418.00000	3,901,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,304.00000	4,778,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,037.00000	3,548,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,686.00000	5,187,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			129.98857	129.77711			20,148,228.35	155	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		23,777.00000	23,989,000		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		23,727.00000	23,939,000		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		23,827.00000	24,039,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.16400	1.22100			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,516.00000	1,828,000		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		1,785.00000	2,097,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,246.00000	1,559,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.92000	0.97900			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,427.00000	1,740,000		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		1,687.00000	2,001,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,165.00000	1,478,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			2.15700	2.16000			152,073,648.00	1,440	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,213.00000	3,241,000		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		3,676.00000	3,704,000		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		2,747.00000	2,776,000		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			2.04900	2.05200			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,167.00000	4,195,000		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		4,620.00000	4,649,000		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		3,711.00000	3,740,000		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			8.96800	8.84700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,233.00000	8,195,000		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		6,780.00000	7,742,000		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		7,689.00000	8,651,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.04300	8.91800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		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	03/11/2011	Bond Future	8.75	Put		1,345.00000	2,325,000		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		941.00000	1,921,000		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		1,752.00000	2,731,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.12000	8.99100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		70.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	926,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		458.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	538,000		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		321.00000	1,317,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.19600	9.06300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,419.00000	406,000		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		1,792.00000	779,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,043.00000	30,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,220.61000	14,105.36000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,054.00000	7,206,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,054.00000	7,206,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		6,054.00000	7,206,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			347.16500	349.47300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			351.81400	354.15200			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08140	1.07310		15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		307.00000	370,000	13.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		76.00000	56,000	13.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		89.00000	111,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		358.00000	297,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		740.00000	822,000	15.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		9.00000	8,000	15.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10160	1.09270		14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		355.00000	397,000	14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		428.00000	381,000	14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		209.00000	232,000	16.19	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		782.00000	716,000	16.19	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		607.00000	674,000	14.03	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		180.00000	158,000	14.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							643,628,052.95	38,458	1,065,441.00
<u>j-Bonds</u>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
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
AA376L On	23/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA377L On	09/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA378L On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA379L On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			120,600,000,000.00	1,206,000	1,552,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	6,129,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB299L	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		22,900,000,000.00		229,000	167,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	400,000.00
ABLI01	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
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			70,400,000,000.00	704,000	385,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			77,300,000,000.00	773,000	730,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	14,800,000.00
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
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	100.00000			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL031	On	20/06/2011			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
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL118On	29/01/2021	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			88,300,000,000.00	883,000	508,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			31,900,000,000.00	319,000	829,000.00
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	100,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			2,200,000,000.00	22,000	22,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP46	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	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
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		115,400,000,000.00		1,154,000	542,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	76,000.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			41,800,000,000.00	418,000	359,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			37,000,000,000.00	370,000	50,134,000.00
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	68,135,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
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
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	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
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			65,500,000,000.00	655,000	500,000.00
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			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	38,750,000.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			150,400,000,000.00	1,504,000	71,195,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			42,300,000,000.00	423,000	678,304,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,239,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	20,180,000.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ145L	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
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
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	251,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,732,000,000.00	944,000	264,986,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000,000.00	1,000,000	524,530,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			39,210,750,000.00	4,995,000	61,186,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			31,650,000,000.00	4,220,000	127,487,000.00
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
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			72,200,000,000.00	722,000	413,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	24,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		60,000,000,000.00		600,000	100,000.00
FRBI23	On	07/12/2023			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC51	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	133,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			95,500,000,000.00	955,000	1,247,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	19/05/2011			100.00000	100.00000		520,000,000,000.00	5,200,000	1,300,000.00	
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	18/05/2011			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		107,500,000,000,000.00	1,075,000,000	500,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		147,600,000,000.00		1,476,000	7,041,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		289,600,000,000.00		2,896,000	98,362,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000		0.00		0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		81,200,000,000.00		812,000	12,639,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000		0.00		0	0.00
IBL01 On	15/06/2012	Spot Bond			100.00000	100.00000		0.00		0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,700,000,000.00	127,000	127,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND135	On	30/08/2011			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
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
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			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		200,000,000,000.00		2,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			15,600,000,000.00	156,000	128,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			89,200,000,000.00	892,000	60,745,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	38,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000				0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	19/05/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2013			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
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	300,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000		123,500,000,000.00		1,235,000	6,794,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000		39,400,000,000.00		394,000	12,505,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	100,000.00
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
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		93,600,000,000.00		936,000	9,450,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		120,000,000,000.00		1,200,000	350,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			35,900,000,000.00	359,000	235,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			121,800,000,000.00	1,218,000	9,750,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	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
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 15/04/2015 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
NCLN5	On	01/06/2015			100.00000	100.00000			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		280,000,000,000.00		2,800,000	700,000.00
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			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		51,600,000,000.00		516,000	289,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	500,000.00
NET39	On	11/08/2011			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			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	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			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	22/05/2011			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
NRA01	On	31/10/2013			100.00000	100.00000		40,000,000.00	40,000,000.00	400,000	100,000.00
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
NRA01	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
NRA02	On	31/10/2022			100.00000	100.00000			12,700,000,000.00	127,000	9,083,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
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			91,800,000,000.00	918,000	12,051,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	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
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.78500	5.70000			0.00	0	25,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.72000	7.61000		185,683,246,480,000.00	24,052,234,000	40,563,864,338.00	
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
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.67000	8.55000		116,777,891,137,320.00	13,469,191,596	8,101,474,400.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.26000	1.25000		143,640,000,000.00		114,000,000	2,465,000,000.00
R197	On	07/12/2023	Spot Bond			2.54000	2.58000		395,523,720,000.00		155,718,000	229,950,000.00
R201	On	21/12/2014	Spot Bond			7.31500	7.19500		12,824,036,225,000.00		1,753,115,000	3,334,939,000.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000		2,110,720,000,000.00		824,500,000	637,383,000.00
R203	On	15/09/2017	Spot Bond			8.27500	8.16000		49,261,058,450,000.00		5,952,998,000	4,825,824,000.00
R204	On	21/12/2018	Spot Bond			8.38500	8.27000		31,949,617,050,000.00		3,810,330,000	5,204,574,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.07500	6.96000		19,514,590,450,000.00		2,758,246,000	4,277,040,000.00
R207	On	15/01/2020	Spot Bond			8.47000	8.35500		41,472,601,170,000.00		4,896,411,000	5,000,193,800.00
R208	On	31/03/2021	Spot Bond			8.49500	8.38000		40,691,840,035,000.00		4,790,093,000	7,007,638,000.00
R209	On	31/03/2036	Spot Bond			8.90000	8.78000		28,214,290,500,000.00		3,170,145,000	8,582,572,000.00
R210	On	31/03/2028	Spot Bond			2.59000	2.60000		2,934,003,800,000.00		1,132,820,000	655,210,000.00
R211	On	31/01/2017	Spot Bond			1.95000	2.00000		35,100,000,000.00		18,000,000	816,000,000.00
R212	On	31/01/2022	Spot Bond			2.56000	2.56000		1,003,520,000,000.00		392,000,000	405,000,000.00
R213	On	28/02/2031	Spot Bond			8.90000	8.78000		925,600,000,000.00		104,000,000	1,407,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,013,580,000,000.00	771,320,000	1,913,320,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		32,500,000,000.00		325,000	13,167,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		50,900,000,000.00		509,000	24,365,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,022,000,000,000.00		10,220,000	22,630,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	10/04/2014			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	5,500,000.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			64,400,000,000.00	644,000	810,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	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
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN818	On	13/05/2011			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000		12,200,000,000,000.00		122,000,000	61,000,000.00
SYN826	On	16/08/2011			100.00000	100.00000		6,600,000,000,000.00		66,000,000	51,000,000.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		52,700,000,000.00		527,000	527,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		135,100,000,000.00		1,351,000	1,004,171,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		107,900,000,000.00		1,079,000	249,693,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	90,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		167,300,000,000.00		1,673,000	9,105,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	1,000,000.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			28,300,000,000.00	283,000	51,146,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Total for j-Bonds : **674,289,451,767,320.00 69,528,770,596 100,542,830,538.00**

Grand Total: **674,290,095,395,373.00 69,528,809,054 100,543,895,979.00**