

Daily MTM Report

Daily summary for: 27/06/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.95430	6.99020		15.32	117,506,807.10	16,897	328,011.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		32.00000	28,000	21.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,092.00000	1,124,000	21.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		29.00000	26,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,139.00000	1,172,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		34.00000	30,000	21.37	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,044.00000	1,076,000	21.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		857.00000	887,000	20.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		47.00000	41,000	20.22	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		94.00000	85,000	17.92	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		504.00000	531,000	17.92	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		316.00000	290,000	15.47	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		126.00000	136,000	15.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		256.00000	232,000	15.37	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		166.00000	178,000	15.37	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		546.00000	573,000	18.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		86.00000	77,000	18.20	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		675.00000	705,000	19.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		65.00000	59,000	19.07	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		383.00000	355,000	15.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		93.00000	101,000	15.56	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		67.00000	73,000	15.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		457.00000	427,000	15.66	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		278.00000	298,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		168.00000	152,000	16.19	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,814.00000	2,850,000	30.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	30.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		424.00000	449,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		114.00000	103,000	17.34	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		348.00000	371,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		138.00000	125,000	16.76	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		56.00000	62,000	15.71	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		496.00000	466,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		349.00000	322,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		109.00000	118,000	15.52	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		145.00000	156,000	15.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		285.00000	260,000	15.42	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		588.00000	616,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		78.00000	70,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		229.00000	206,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		189.00000	202,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			7.04940	7.08590		15.61	15,896,397.00	2,255	44,398.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		218.00000	206,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		482.00000	507,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		205.00000	194,000	17.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		519.00000	545,000	17.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		232.00000	220,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		446.00000	471,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		158.00000	170,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		494.00000	469,000	15.53	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,016.00000	1,047,000	19.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		102.00000	96,000	19.60	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		263.00000	279,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		349.00000	328,000	15.60	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		411.00000	435,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		247.00000	234,000	16.45	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		964.00000	932,000	15.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		28.00000	33,000	15.36	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.14900	7.18620		15.62	0.00	0	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		453.00000	434,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		303.00000	321,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		427.00000	410,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		327.00000	347,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		479.00000	460,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		279.00000	297,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		472.00000	453,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		286.00000	304,000	15.52	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		396.00000	379,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		360.00000	380,000	15.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.25670	7.29430		15.84	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		475.00000	456,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		431.00000	449,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		453.00000	437,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		459.00000	480,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		498.00000	479,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		404.00000	422,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.37040	7.40830		16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		621.00000	601,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		413.00000	431,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		597.00000	577,000	15.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		439.00000	457,000	15.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		645.00000	625,000	15.84	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		387.00000	405,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		465.00000	485,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		573.00000	555,000	16.02	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.48110	7.51920		16.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		527.00000	513,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		708.00000	732,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		511.00000	497,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		742.00000	766,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		544.00000	529,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		675.00000	698,000	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		920.00000	947,000	17.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		439.00000	428,000	17.53	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.49330	8.53380		17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,133.00000	1,119,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,099.00000	1,126,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,115.00000	1,101,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,131.00000	1,158,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,150.00000	1,136,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,066.00000	1,093,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		793.00000	816,000	17.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,327.00000	1,309,000	17.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19710	9.23210		18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,456.00000	1,447,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,424.00000	1,450,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,439.00000	1,430,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,457.00000	1,483,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,473.00000	1,464,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,391.00000	1,417,000	18.73	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.95430	6.99020			15.32	0.00	0	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			16,777.00000	15,250,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			27,757.00000	29,820,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			15,214.00000	13,801,000	16.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			31,194.00000	33,371,000	16.48	0.00	0	0.00

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\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,504.00000	16,856,000	15.90		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		24,484.00000	26,426,000	15.90		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.04940	7.08590		15.61		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		34,883.00000	32,788,000	15.60		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		26,293.00000	27,848,000	15.60		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		32,384.00000	30,358,000	15.61		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		28,794.00000	30,418,000	15.61		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		37,516.00000	35,349,000	15.58		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		23,926.00000	25,409,000	15.58		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.11710	11.15440		13.33	9,004,851.00		810	34,689.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		175.00000	155,000	14.28		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		521.00000	538,000	14.28		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		161.00000	142,000	14.40		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		557.00000	575,000	14.40		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		189.00000	168,000	14.16		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		485.00000	501,000	14.16		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		138.00000	121,000	14.64		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		634.00000	654,000	14.64		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		67.00000	57,000	15.71		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,013.00000	1,040,000	15.71		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		223.00000	228,000	13.35		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		377.00000	345,000	13.35		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		723.00000	689,000	13.48		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		69.00000	72,000	13.48		0.00	0	5,490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		406.00000	374,000	13.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		202.00000	207,000	13.37	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		323.00000	333,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		277.00000	250,000	13.57	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		467.00000	435,000	13.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		163.00000	168,000	13.39	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		269.00000	275,000	13.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		323.00000	292,000	13.33	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		298.00000	270,000	13.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		294.00000	303,000	13.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.25800	11.29600		14.24	562,900.00	50	9,598.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		322.00000	305,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		676.00000	697,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		307.00000	290,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		711.00000	732,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		338.00000	320,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		642.00000	662,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		193.00000	180,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,097.00000	1,122,000	16.12	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		447.00000	426,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		451.00000	468,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.40500	11.44340		14.43	0.00	0	1,500.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		564.00000	542,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		571.00000	587,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		544.00000	523,000	14.60	0.00	0	0.00

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£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		601.00000	618,000	14.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		587.00000	563,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		544.00000	558,000	14.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.56290	11.60110		14.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		588.00000	572,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		837.00000	859,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		571.00000	556,000	15.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		870.00000	893,000	15.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		605.00000	589,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		804.00000	826,000	15.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08600	0.08690		19.21	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		732.00000	653,000	15.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		42.00000	53,000	15.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		193.00000	162,000	19.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		503.00000	562,000	19.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,691.00000	1,601,000	16.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	16.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,310.00000	1,141,400,000	24.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08730	0.08820		19.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		920.00000	847,000	16.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		100.00000	117,000	16.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		385.00000	346,000	19.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		565.00000	616,000	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,825.00000	1,736,000	15.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	6,000	15.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90810	9.88120		12.62	23,739,807.60	2,396	58,750.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		375.00000	389,000	12.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		144.00000	131,000	12.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		344.00000	356,000	12.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		163.00000	148,000	12.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		408.00000	422,000	12.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		127.00000	114,000	12.71	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		205.00000	189,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		286.00000	297,000	12.65	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		612.00000	583,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		93.00000	91,000	13.80	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		634.00000	654,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		53.00000	46,000	12.80	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		124.00000	123,000	13.44	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		493.00000	465,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		198.00000	202,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		317.00000	294,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.02000	9.99200		13.33	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		470.00000	484,000	13.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		278.00000	264,000	13.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		443.00000	456,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		301.00000	286,000	13.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		498.00000	513,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		256.00000	243,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		368.00000	379,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		376.00000	359,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.13730	10.10780		13.57	21,288,330.00	2,100	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		470.00000	485,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		462.00000	448,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		450.00000	462,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		492.00000	475,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		493.00000	509,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		435.00000	422,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,149.00000	1,176,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		91.00000	89,000	13.19	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.89900	386.09100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.70200	391.88300			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.53500	354.93600			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.86700	360.26100			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18600	7.27100		11.02	71,860.00	10	25,686.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		639.00000	559,000	13.16	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		18.00000	23,000	13.16	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		593.00000	514,000	12.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		22.00000	28,000	12.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		686.00000	605,000	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		15.00000	19,000	13.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		81.00000	58,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		310.00000	372,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		94.00000	68,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		273.00000	332,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		336.00000	270,000	11.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		65.00000	84,000	11.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		195.00000	145,000	11.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		124.00000	159,000	11.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		70.00000	50,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		349.00000	414,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		227.00000	172,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		106.00000	136,000	11.21	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.20590	7.28910		11.35	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		680.00000	607,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		41.00000	51,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		637.00000	566,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		48.00000	60,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		723.00000	649,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		34.00000	43,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		156.00000	124,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		367.00000	418,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		218.00000	176,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		229.00000	270,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.23070	7.31190		11.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		318.00000	273,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		256.00000	292,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		292.00000	254,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		280.00000	323,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		345.00000	298,000	11.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		233.00000	267,000	11.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.15230	8.23150		13.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,376.00000	1,324,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		445.00000	472,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,348.00000	1,297,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		467.00000	495,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,405.00000	1,352,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		424.00000	450,000	12.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.03570	7.08910		11.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		102.00000	83,000	12.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		263.00000	297,000	12.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		88.00000	71,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		299.00000	335,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		118.00000	97,000	12.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		229.00000	261,000	12.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.11840	7.17150		12.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		213.00000	193,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		292.00000	325,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		196.00000	177,000	12.95	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	19/12/2011	Foreign Exchange Future	7.30	Put		325.00000	359,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		233.00000	211,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		262.00000	293,000	12.61	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02630	0.02390			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.13470	0.14430			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34100	8.34280		15.51	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		727.00000	726,000	15.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		34.00000	35,000	15.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		684.00000	683,000	15.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		41.00000	42,000	15.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		771.00000	770,000	15.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		28.00000	29,000	15.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		223.00000	222,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		280.00000	281,000	15.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.46490	8.46620		15.72	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		445.00000	447,000	15.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		279.00000	282,000	15.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		420.00000	422,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		304.00000	307,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		471.00000	473,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		255.00000	258,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		352.00000	354,000	15.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		386.00000	389,000	15.87	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			160.82000	160.56500			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			162.98800	162.72900			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			356.42300	355.81400			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		78,140.00000	84,230,000		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		78,040.00000	84,130,000		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		78,240.00000	84,330,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.76900	361.15200			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		41,520.00000	47,690,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		41,420.00000	47,590,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		41,620.00000	47,790,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

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			155.92000	155.62900			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.25900	157.96400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.95800	415.95800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.62000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.65000	5.65000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.74000	5.74000			0.00	0	16,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.80000	5.81000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.92000	5.95000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.01000	6.02000			0.00	0	5,491.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.40000	6.43000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.69000	6.73000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.95000	6.99000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.21000	7.25000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.50000	7.54000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.79000	7.78000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	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			350.36100	349.82200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.61600	355.07000			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			7.43300	7.47100		3.50	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		650.00000	710,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		536.00000	447,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		760.00000	829,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		451.00000	371,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		549.00000	602,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		631.00000	535,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,267.00000	1,137,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		198.00000	217,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		376.00000	304,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		881.00000	958,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,448.00000	1,556,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		167.00000	125,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,837.00000	2,978,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		21.00000	13,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.54200	7.58300		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,680.00000	2,798,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		257.00000	223,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,830.00000	2,951,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		227.00000	197,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,531.00000	2,647,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		287.00000	252,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.66400	7.70800		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		3,217.00000	3,326,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		535.00000	493,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,349.00000	3,460,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		500.00000	460,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,088.00000	3,194,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		573.00000	528,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.80200	7.85000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,377.00000	2,466,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,108.00000	1,044,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,480.00000	2,572,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,054.00000	992,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,275.00000	2,362,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,164.00000	1,097,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.54900	8.56000		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		511.00000	491,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,497.00000	3,373,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		631.00000	611,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,128.00000	3,004,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		409.00000	389,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,887.00000	3,763,000	9.84	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		2,781.00000	2,658,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		770.00000	751,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,016.00000	923,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,329.00000	2,340,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,006.00000	4,053,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		401.00000	344,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,100.00000	10,201,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		9.00000	6,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.62500	8.63600		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,071.00000	5,107,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,761.00000	1,695,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,374.00000	5,413,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,620.00000	1,557,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,775.00000	4,809,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,911.00000	1,843,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,623.00000	2,544,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,675.00000	3,698,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.70100	8.71300		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,506.00000	5,547,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,931.00000	2,863,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,778.00000	5,821,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,764.00000	2,697,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,240.00000	5,279,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,108.00000	3,037,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.78100	8.79400		12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		6,233.00000	6,275,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,411.00000	4,336,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,484.00000	6,528,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,226.00000	4,153,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,986.00000	6,027,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,602.00000	4,527,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.67648	214.61739			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,617.00000	2,676,000		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		2,567.00000	2,626,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,667.00000	2,726,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.09708	235.02362			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,524.00000	3,597,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,474.00000	3,547,000		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		3,574.00000	3,647,000		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			7.05500	7.09800		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		662.00000	742,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		202.00000	151,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		771.00000	859,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		160.00000	117,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		562.00000	634,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		253.00000	194,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.14300	7.19000		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,405.00000	2,515,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		149.00000	126,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,526.00000	2,638,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		133.00000	112,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,284.00000	2,393,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		165.00000	142,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.23900	7.29000		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,715.00000	2,822,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		249.00000	223,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,825.00000	2,933,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		232.00000	207,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,609.00000	2,714,000	3.25	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		269.00000	241,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.35600	7.41200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,647.00000	1,725,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		843.00000	787,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,724.00000	1,803,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		802.00000	747,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,572.00000	1,647,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		886.00000	828,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			175.05962	174.44305			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,443.00000	174,060,000		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		173,393.00000	174,010,000		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		173,493.00000	174,110,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.65660	177.03160			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,532.00000	177,157,000		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		176,482.00000	177,107,000		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		176,582.00000	177,207,000		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			8.05700	8.08900		5.25	5,836,359.76	56	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		539.00000	577,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		964.00000	850,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		645.00000	691,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		831.00000	724,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		446.00000	477,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,111.00000	989,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.16300	8.19700		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,211.00000	2,301,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		834.00000	768,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,364.00000	2,457,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		762.00000	699,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,064.00000	2,149,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		912.00000	841,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.27800	8.31300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,076.00000	3,166,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,176.00000	1,111,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,222.00000	3,314,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,107.00000	1,045,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,933.00000	3,020,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,248.00000	1,181,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.40100	8.43800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,971.00000	3,055,000	6.12	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		1,666.00000	1,593,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,101.00000	3,188,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,588.00000	1,519,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,843.00000	2,925,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,745.00000	1,671,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.24000	8.27100		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		290.00000	307,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,763.00000	1,613,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		362.00000	385,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,561.00000	1,417,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		229.00000	242,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,977.00000	1,823,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.33900	8.37200		6.75	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,831.00000	2,934,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		883.00000	814,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,010.00000	3,116,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		808.00000	742,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,658.00000	2,756,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		965.00000	891,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.44200	8.47700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,706.00000	3,817,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,109.00000	1,043,000	7.14	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		3,879.00000	3,993,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,038.00000	975,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,536.00000	3,644,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,183.00000	1,115,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.55500	8.59100		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,125.00000	3,212,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,353.00000	2,264,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,265.00000	3,354,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,252.00000	2,165,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,989.00000	3,073,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,459.00000	2,367,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.88500	6.92300		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		399.00000	440,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		228.00000	185,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		469.00000	515,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		188.00000	149,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		336.00000	372,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		276.00000	228,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.97900	7.02100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,583.00000	1,650,000	2.43	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		133.00000	116,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,667.00000	1,735,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		118.00000	102,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,499.00000	1,564,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		148.00000	128,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.08900	7.13700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,754.00000	1,819,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		226.00000	205,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,827.00000	1,893,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		212.00000	192,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,683.00000	1,747,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		243.00000	221,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.24300	7.29900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		941.00000	988,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		627.00000	586,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		988.00000	1,036,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		596.00000	556,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		895.00000	940,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		659.00000	616,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.33700	8.36400		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		593.00000	623,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,247.00000	1,123,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		712.00000	749,000	7.03	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		1,078.00000	961,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		488.00000	512,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,430.00000	1,300,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.42700	8.45500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,745.00000	2,827,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,122.00000	1,048,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,925.00000	3,011,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,031.00000	961,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,564.00000	2,643,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,214.00000	1,137,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.52200	8.55000		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,693.00000	3,782,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,298.00000	1,235,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,873.00000	3,964,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,217.00000	1,156,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,518.00000	3,604,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,385.00000	1,319,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.62600	8.65600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,181.00000	3,253,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,688.00000	2,603,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,326.00000	3,401,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,573.00000	2,490,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,039.00000	3,109,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,808.00000	2,720,000	8.37	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			8.36400	8.39000		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		617.00000	642,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,472.00000	1,339,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		738.00000	770,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,286.00000	1,160,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		510.00000	529,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,672.00000	1,533,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.44700	8.47500		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,768.00000	2,857,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,156.00000	1,079,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,960.00000	3,053,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,059.00000	986,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,582.00000	2,667,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,260.00000	1,179,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.53300	8.56100		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,994.00000	4,087,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,496.00000	1,426,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,184.00000	4,280,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,407.00000	1,341,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,808.00000	3,898,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,590.00000	1,517,000	9.08	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			8.62500	8.65400		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,199.00000	4,286,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,269.00000	2,192,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,373.00000	4,462,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,169.00000	2,094,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,029.00000	4,114,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,375.00000	2,296,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.80400	8.81000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		437.00000	410,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,956.00000	2,881,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		539.00000	511,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,642.00000	2,567,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		350.00000	325,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,288.00000	3,215,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,177.00000	9,223,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		4.00000	3,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86700	8.87300		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,111.00000	2,104,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,082.00000	3,028,000	14.25	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		2,293.00000	2,286,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,867.00000	2,813,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,939.00000	1,931,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,311.00000	3,256,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93100	8.93700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,780.00000	3,781,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,296.00000	3,251,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,984.00000	3,987,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,120.00000	3,076,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,580.00000	3,580,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,480.00000	3,433,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99700	9.00300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,218.00000	4,222,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,241.00000	4,199,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,414.00000	4,418,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,057.00000	4,015,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,027.00000	4,031,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,433.00000	4,391,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			131.06646	131.02529			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,025.00000	25,066,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,975.00000	25,016,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,075.00000	25,116,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.96012	107.92758			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,428.00000	106,460,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,378.00000	106,410,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,478.00000	106,510,000		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			109.56193	109.52920			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,279.00000	108,312,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,229.00000	108,262,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,329.00000	108,362,000		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			106.87792	106.84402			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,344.00000	104,378,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,294.00000	104,328,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,394.00000	104,428,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.46364	108.42959			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,930.00000	105,964,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,880.00000	105,914,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,980.00000	106,014,000		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			8.80700	8.80800			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,919.00000	6,911,000		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		6,467.00000	6,459,000		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		7,375.00000	7,367,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87800	8.87800			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		1,028.00000	1,028,000		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		624.00000	624,000		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		1,434.00000	1,434,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95100	8.95100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		383.00000	383,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		771.00000	771,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		8.00000	8,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02200	9.02300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,727.00000	1,735,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,100.00000	2,108,000		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		1,352.00000	1,359,000		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	19/09/2011	Foreign Exchange Future			14,081.56000	14,121.02000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			352.15100	351.58800			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.89800	356.32600			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07290	1.08060		14.26	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		238.00000	205,000	15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		432.00000	476,000	15.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		120.00000	101,000	17.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		814.00000	872,000	17.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		471.00000	418,000	14.26	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		165.00000	189,000	14.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09140	1.09870		15.50	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		460.00000	427,000	15.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		473.00000	513,000	15.50	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		297.00000	273,000	16.60	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		810.00000	859,000	16.60	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		712.00000	669,000	14.56	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		225.00000	255,000	14.56	0.00	0	0.00

Total for Derivatives : **193,907,312.46** **24,574** **967,920.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
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
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	13,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			140,000,000,000.00	1,400,000	300,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	13,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
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			1,800,000,000,000.00	18,000,000	9,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	849,842.00
ABL8B	On	19/09/2013			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
ABL9	On	19/02/2012			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	540,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	1,290,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	500,000.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	22,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	630,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	ξOn	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	ξOn	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	ξOn	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			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
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			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			80,000,000,000.00	800,000	200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP481	On	22/07/2011			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	2,000,000.00
BCP491	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	11,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	500,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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		1,800,000,000,000.00		18,000,000	11,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000		1,200,000,000,000.00		12,000,000	2,000,000.00
BLG1A	On	21/11/2015			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
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		1,680,000,000.00	1,680,000,000.00	16,800,000	4,200,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		40,000,000,000.00	40,000,000,000.00	400,000	100,000.00
CBL05	On	02/11/2012			100.00000	100.00000		20,000,000,000.00	20,000,000,000.00	200,000	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000.00
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	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN99	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
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	1,009,000.00
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			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	74,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	207,147,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	43,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000,000	209,080,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,250,000,000.00	1,000,000	113,388,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,220,000,000,000.00	222,000,000	453,360,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	68,368,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	131,392,000.00
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			200,000,000,000.00	2,000,000	500,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	100,000.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	300,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	194,900,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	12,000,000.00
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
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
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			200,000,000,000.00	2,000,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	60,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,013,000.00
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		20,000,000,000.00		200,000	72,200,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	22,130,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	153,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,040,000.00
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	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000.00
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			140,000,000,000.00	1,400,000	100,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	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
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	720,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	39,516,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	616,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
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
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132 On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA142 On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001 On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01 On	30/04/2013	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
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
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	2,500,000.00

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		856,000,000,000.00		8,560,000	2,140,000.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
MBF04	On	22/08/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
MBF16	On	06/10/2011			100.00000	100.00000		20,000,000,000.00		200,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	12,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			1,200,000,000,000.00	12,000,000	2,000,000.00
MTNF0	On	06/07/2011			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	2,015,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		20,000,000,000.00		200,000	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		20,000,000,000.00		200,000	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		20,000,000,000.00		200,000	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	11,840,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			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			0.00	0	3,000,000.00
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	0.00
NET39	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	100,000.00
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
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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			0.00	0	9,001,000.00
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	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	1,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			20,000,000,000.00	200,000	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			20,000,000,000.00	200,000	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			60,000,000,000.00	600,000	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
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	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
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.43500	5.47000		1,702,964,855.00		313,333	3,200,900.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.38500	7.42000		126,449,662,500,000.00		17,122,500,000	12,810,366,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.51500	8.52500			35,054,126,250,000.00	4,116,750,000	8,376,410,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000			298,800,000,000.00	249,000,000	2,531,023,400.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			647,616,911,120.00	251,991,016	435,225,000.00
R201	On	21/12/2014	Spot Bond			7.01500	7.05500			19,172,696,500,000.00	2,733,100,000	3,332,822,000.00
R202	On	07/12/2033	Spot Bond			2.55000	2.57000			4,670,085,300,000.00	1,831,406,000	1,589,828,330.00
R203	On	15/09/2017	Spot Bond			8.01000	8.04000			48,011,779,800,000.00	5,993,980,000	4,640,121,000.00
R204	On	21/12/2018	Spot Bond			8.19500	8.22500			48,428,844,200,000.00	5,909,560,000	6,360,339,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84000	6.87500			40,629,271,597,920.00	5,939,951,988	2,469,572,000.00
R207	On	15/01/2020	Spot Bond			8.29500	8.32000			58,186,189,950,000.00	7,014,610,000	7,792,187,000.00
R208	On	31/03/2021	Spot Bond			8.32500	8.35000			51,018,097,500,000.00	6,128,300,000	7,670,842,000.00
R209	On	31/03/2036	Spot Bond			8.77500	8.78000			50,413,252,500,000.00	5,745,100,000	10,824,532,000.00
R210	On	31/03/2028	Spot Bond			2.61000	2.61000			289,710,000,000.00	111,000,000	450,339,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000			200,000,000,000.00	100,000,000	1,385,521,533.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.55000	2.55000			523,770,000,000.00	205,400,000	234,550,000.00
R213	On	28/02/2031	Spot Bond			8.77500	8.77500			4,010,175,000,000.00	457,000,000	807,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,387,795,000,000.00	1,290,430,000	2,112,430,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	20,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	36,120,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	50,600,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,096,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000,000	30,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	14,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	7,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			112,600,000,000,000.00	1,126,000,000	500,000,000.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	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
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,300,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000		2,400,000,000,000.00	24,000,000	24,000,000	6,000,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	995,978,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	263,095,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,400,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	19,180,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
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
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,010,000.00
UTR02	On	21/11/2012			100.00000	100.00000		1,800,000,000,000.00		18,000,000	20,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	52,722,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	135,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **658,278,825,973,895.00** **67,019,952,337** **79,280,262,785.00**

Grand Total: **658,279,019,881,208.00** **67,019,976,911** **79,281,230,705.00**