

Daily MTM Report

Daily summary for: 16/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.99450	7.02500		14.97	189,830,730.00	27,140	387,817.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		21.00000	17,000	17.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		446.00000	473,000	17.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		17.00000	14,000	18.14	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		492.00000	520,000	18.14	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		26.00000	21,000	17.50	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		401.00000	427,000	17.50	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		352.00000	325,000	16.71	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		27.00000	31,000	16.71	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		236.00000	256,000	16.24	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		61.00000	50,000	16.24	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		134.00000	149,000	15.29	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		109.00000	93,000	15.29	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		977.00000	1,008,000	21.30	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	21.30	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		780.00000	810,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		5.00000	4,000	20.03	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		275.00000	296,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		50.00000	40,000	16.55	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		40.00000	33,000	16.87	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		315.00000	339,000	16.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		165.00000	182,000	15.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		90.00000	76,000	15.61	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		107.00000	119,000	14.97	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		132.00000	113,000	14.97	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		358.00000	382,000	17.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		33.00000	26,000	17.19	13,000.00	500	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		87.00000	97,000	15.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		162.00000	141,000	15.26	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		396.00000	368,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		21.00000	24,000	17.00	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		231.00000	207,000	15.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		56.00000	63,000	15.84	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		70.00000	79,000	15.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		195.00000	173,000	15.55	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		535.00000	505,000	17.87	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		10.00000	11,000	17.87	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		45.00000	50,000	16.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		270.00000	244,000	16.13	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		35.00000	39,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		310.00000	283,000	16.42	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			7.09820	7.12730		15.28	172,976,035.80	24,369	106,654.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		67.00000	63,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		990.00000	1,015,000	19.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		63.00000	60,000	20.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,036.00000	1,062,000	20.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		71.00000	68,000	19.66	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		944.00000	970,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		766.00000	790,000	18.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		93.00000	88,000	18.68	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		168.00000	158,000	16.74	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		441.00000	460,000	16.74	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		447.00000	424,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		120.00000	126,000	15.19	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		381.00000	361,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		154.00000	163,000	15.22	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		479.00000	499,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		156.00000	147,000	16.98	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		597.00000	619,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		124.00000	117,000	17.71	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		519.00000	494,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		92.00000	96,000	15.16	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		68.00000	71,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		595.00000	569,000	15.13	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		241.00000	255,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		268.00000	253,000	15.28	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,680.00000	2,709,000	25.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		7.00000	7,000	25.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		369.00000	387,000	16.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		196.00000	185,000	16.25	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19950	7.22790		15.37	20,187,398.00	2,804	22,876.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		299.00000	286,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		421.00000	437,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		282.00000	271,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		454.00000	472,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		316.00000	303,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		388.00000	404,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		142.00000	147,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		620.00000	596,000	15.08	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30690	7.33580		15.45	1,256,786.80	172	1,326.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		570.00000	550,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		270.00000	279,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		543.00000	522,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		293.00000	301,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		599.00000	578,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		249.00000	257,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		591.00000	570,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		255.00000	263,000	15.19	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.54510	7.57220		16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		740.00000	721,000	15.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		368.00000	376,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		713.00000	695,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		391.00000	400,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		767.00000	748,000	15.53	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		345.00000	353,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		416.00000	425,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		688.00000	670,000	15.73	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29430	9.32310		18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,516.00000	1,491,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,393.00000	1,397,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,499.00000	1,474,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,426.00000	1,430,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,533.00000	1,508,000	18.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,360.00000	1,364,000	18.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.99450	7.02500			14.97	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			10,944.00000	9,294,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			13,444.00000	14,844,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			9,042.00000	7,598,000	15.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			16,542.00000	18,148,000	15.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			13,165.00000	11,303,000	14.97	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			10,665.00000	11,853,000	14.97	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			3,271.00000	2,626,000	17.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			35,771.00000	38,176,000	17.19	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.09820	7.12730			15.28	283,928.00	40	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			26,831.00000	25,323,000	15.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		24,101.00000	25,503,000	15.28		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		24,808.00000	23,400,000	15.52		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		27,078.00000	28,580,000	15.52		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		29,426.00000	27,782,000	15.26		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		21,696.00000	22,962,000	15.26		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.35080	11.38870			13.77	6,027,274.80	531	29,835.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		55.00000	44,000	15.80		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		516.00000	543,000	15.80		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		48.00000	38,000	16.00		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		559.00000	587,000	16.00		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		63.00000	50,000	15.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		474.00000	499,000	15.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		662.00000	625,000	15.69		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		23.00000	24,000	15.69		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		218.00000	232,000	14.18		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		157.00000	133,000	14.18		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		122.00000	102,000	14.58		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		283.00000	301,000	14.58		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		42.00000	33,000	16.21		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		603.00000	632,000	16.21		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.50210	11.53750			14.53	78,651,359.80	6,838	27,774.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		418.00000	393,000	14.53		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		381.00000	391,000	14.53		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		394.00000	372,000	14.65		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		407.00000	420,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		443.00000	417,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		356.00000	365,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		354.00000	334,000	14.89	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		467.00000	482,000	14.89	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		219.00000	206,000	15.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		782.00000	804,000	15.98	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		175.00000	178,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		712.00000	680,000	14.31	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.64850	11.68200		14.74	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		551.00000	527,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		519.00000	529,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		528.00000	507,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		546.00000	559,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		574.00000	550,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		492.00000	502,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		360.00000	346,000	15.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		878.00000	898,000	15.83	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08650	0.08700		15.55	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		293.00000	254,000	17.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		93.00000	104,000	17.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		21.00000	16,000	22.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		821.00000	866,000	22.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,200.00000	1,150,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	18.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08790	0.08830		19.04	800,593.20	9,108	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		886.00000	854,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		56.00000	64,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		313.00000	301,000	19.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		483.00000	511,000	19.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,836.00000	1,796,000	18.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	18.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.59	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,170.00000	1,141,210,000	25.59	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.95070	9.98340		13.07	447,781.50	45	20,147.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		268.00000	236,000	13.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		85.00000	85,000	13.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		234.00000	203,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		101.00000	102,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		304.00000	272,000	13.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		71.00000	71,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.06670	10.09690		13.76	153,195,040.60	15,218	51,402.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		594.00000	568,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		147.00000	151,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		560.00000	534,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		163.00000	167,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		629.00000	603,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		132.00000	136,000	13.71	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	19/09/2011	Foreign Exchange Future	9.80	Put		198.00000	204,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		495.00000	471,000	13.73	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		530.00000	548,000	14.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		227.00000	215,000	14.89	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17630	10.20530		14.04	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		661.00000	638,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		256.00000	262,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		630.00000	608,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		275.00000	282,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		692.00000	668,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		237.00000	242,000	13.75	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			381.55800	381.41600			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			387.30200	387.15700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			350.45100	350.50000			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			355.72700	355.77700			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.41270	7.43840		9.84	4,447,620.00	600	15,096.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		789.00000	763,000	14.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	14.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		739.00000	713,000	13.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	13.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		839.00000	813,000	14.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	14.51	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.42090	7.44460		10.85	74,209.00	10	9,515.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		804.00000	783,000	11.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	12,000	11.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		757.00000	736,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		12.00000	15,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		852.00000	830,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	9,000	11.83	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.43630	7.45920		11.35	371,815.00	50	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		834.00000	812,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		25.00000	26,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		789.00000	768,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		30.00000	32,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		880.00000	858,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	22,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.31270	8.34500		13.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,475.00000	1,452,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		430.00000	439,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,437.00000	1,422,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		442.00000	459,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,513.00000	1,490,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		418.00000	427,000	12.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.19960	7.25770		11.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		375.00000	318,000	13.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		17.00000	18,000	13.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		330.00000	274,000	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		22.00000	24,000	13.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		421.00000	363,000	14.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		13.00000	13,000	14.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.28630	7.34340		11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		259.00000	220,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		166.00000	184,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		231.00000	194,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		188.00000	208,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		290.00000	249,000	11.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		147.00000	163,000	11.93	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.94440	7.91570		14.34	1,429,992.00	180	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		819.00000	847,000	18.86	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		3.00000	3,000	18.86	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		770.00000	797,000	18.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		4.00000	3,000	18.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		868.00000	896,000	19.13	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		2.00000	2,000	19.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.06590	8.03460		14.91	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		508.00000	526,000	14.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		123.00000	110,000	14.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		474.00000	491,000	14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		139.00000	125,000	14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		542.00000	562,000	14.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		107.00000	96,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			158.69300	158.64900			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			160.81900	160.77400			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.49300	351.51600			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		35,160.00000	34,930,000		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		35,060.00000	34,830,000		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		35,260.00000	35,030,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			356.78400	356.80700			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		1,930.00000	2,160,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		2,030.00000	2,260,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		1,830.00000	2,060,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			154.48200	154.37300			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.80700	156.69700			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.72100	411.72100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.57000	5.58000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.63000	5.64000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.67000	5.69000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.77000	5.79000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.91000	5.92000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			6.05000	6.06000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.34000	6.32000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.77000	6.77000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.16000	7.18000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.56000	7.59000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.93000	7.97000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.23000	8.25000			0.00	0	290.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			344.45100	344.64700			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			349.63600	349.83500			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			7.84100	7.84200		3.75	0.00	0	3,760.00
R157	On	04/08/2011	Bond Future	7.50	Call		372.00000	359,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,702.00000	1,685,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		430.00000	417,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,564.00000	1,548,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		319.00000	307,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,845.00000	1,829,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,646.00000	2,636,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		134.00000	127,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,433.00000	1,416,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		494.00000	481,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		816.00000	802,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		978.00000	960,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,763.00000	1,752,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		391.00000	376,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.98100	7.98300		3.75	39,110,575.34	326	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,800.00000	1,794,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		837.00000	824,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,917.00000	1,911,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		775.00000	762,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,686.00000	1,680,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		903.00000	890,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.13900	8.14000		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		2,256.00000	2,249,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,047.00000	1,036,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,366.00000	2,359,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		990.00000	980,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,148.00000	2,142,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,106.00000	1,096,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.31900	8.32000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,620.00000	1,614,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,840.00000	1,831,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,703.00000	1,697,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,766.00000	1,757,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,540.00000	1,534,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,918.00000	1,909,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.77100	8.74600		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		749.00000	668,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,475.00000	5,625,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		863.00000	773,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,100.00000	5,241,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		649.00000	574,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,867.00000	6,023,000	10.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		4,739.00000	4,873,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		988.00000	891,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,646.00000	2,724,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,219.00000	2,066,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,487.00000	3,300,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,622.00000	1,666,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,615.00000	8,386,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		264.00000	266,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.85300	8.82800		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,434.00000	4,272,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,887.00000	2,952,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,696.00000	4,530,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,706.00000	2,766,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,179.00000	4,021,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,079.00000	3,148,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,947.00000	4,033,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,235.00000	3,095,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.93600	8.91000		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,958.00000	4,807,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,160.00000	4,240,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,201.00000	5,046,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,963.00000	4,039,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,724.00000	4,576,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,368.00000	4,452,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			9.02500	8.99700		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		5,154.00000	5,006,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		5,128.00000	5,224,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,391.00000	5,239,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,929.00000	5,021,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,928.00000	4,782,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,340.00000	5,439,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.47072	212.45019			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		450.00000	471,000		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		400.00000	421,000		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		500.00000	521,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			233.22692	233.19565			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,696.00000	1,727,000		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		1,646.00000	1,677,000		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		1,746.00000	1,777,000		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			7.41600	7.42300		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		413.00000	410,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		934.00000	910,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		474.00000	471,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		844.00000	820,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		358.00000	354,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,030.00000	1,005,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.53600	7.54300		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,685.00000	1,692,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		420.00000	407,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,787.00000	1,794,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		384.00000	372,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,586.00000	1,592,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		458.00000	445,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.66700	7.67400		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,089.00000	2,095,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		618.00000	606,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,181.00000	2,187,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		584.00000	572,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,999.00000	2,005,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		655.00000	643,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.82800	7.83700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,147.00000	1,152,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,353.00000	1,336,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,212.00000	1,217,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,299.00000	1,283,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,085.00000	1,090,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,409.00000	1,393,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15400	0.15500			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,364.00000	23,394,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		24,624.00000	24,654,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		22,092.00000	22,122,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.07100	0.07200			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,387.00000	12,417,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		13,764.00000	13,794,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		10,995.00000	11,025,000		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			8.37800	8.38400		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		432.00000	423,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,250.00000	2,213,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		500.00000	490,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,079.00000	2,041,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		372.00000	363,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,430.00000	2,393,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.50000	8.50700		6.00	0.00	0	1,631.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,638.00000	1,639,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,670.00000	1,639,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,757.00000	1,759,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,564.00000	1,534,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,524.00000	1,525,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,781.00000	1,751,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.63200	8.63900		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,445.00000	2,449,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,967.00000	1,940,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,568.00000	2,572,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,875.00000	1,849,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,325.00000	2,329,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,062.00000	2,035,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.77500	8.78300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,273.00000	2,280,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		2,410.00000	2,384,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,389.00000	2,396,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,319.00000	2,292,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,162.00000	2,168,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,507.00000	2,479,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.48500	8.48600		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		379.00000	363,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,001.00000	2,980,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		441.00000	424,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,789.00000	2,767,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		324.00000	310,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,221.00000	3,202,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.59500	8.59600		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,375.00000	2,361,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,587.00000	1,568,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,525.00000	2,512,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,483.00000	1,465,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,229.00000	2,215,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,696.00000	1,677,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.70900	8.71000		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,212.00000	3,201,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,783.00000	1,767,000	7.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,364.00000	3,354,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,691.00000	1,676,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,062.00000	3,052,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,877.00000	1,862,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.83500	8.83600		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,531.00000	2,521,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,945.00000	2,931,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,660.00000	2,651,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,833.00000	2,819,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,407.00000	2,398,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		3,063.00000	3,050,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.18900	7.19600		2.25	6,881,869.96	68	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		251.00000	250,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		684.00000	668,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		293.00000	292,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		615.00000	599,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		213.00000	211,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		757.00000	739,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.31700	7.32500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,164.00000	1,170,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		322.00000	312,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,238.00000	1,244,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		297.00000	287,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,095.00000	1,100,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		351.00000	341,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.47000	7.47800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,355.00000	1,360,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		435.00000	425,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,417.00000	1,423,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		409.00000	401,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,293.00000	1,299,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		460.00000	452,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.68300	7.69200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		665.00000	667,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		964.00000	952,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		705.00000	708,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		926.00000	915,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		626.00000	629,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1,003.00000	992,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.56400	8.56500		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		646.00000	627,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,439.00000	2,414,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		739.00000	718,000	7.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		2,244.00000	2,218,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		562.00000	543,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,643.00000	2,619,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.66200	8.66400		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,247.00000	2,236,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,778.00000	1,756,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,400.00000	2,390,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,659.00000	1,638,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,100.00000	2,088,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,903.00000	1,880,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.76600	8.76700		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,347.00000	3,335,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,117.00000	2,099,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,504.00000	3,492,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,012.00000	1,995,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,192.00000	3,180,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,224.00000	2,207,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.88000	8.88200		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,620.00000	2,613,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,306.00000	3,289,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,756.00000	2,748,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		3,181.00000	3,163,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,491.00000	2,484,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,439.00000	3,421,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.58400	8.57900		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		670.00000	639,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,662.00000	2,661,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		767.00000	734,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,453.00000	2,449,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		583.00000	553,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,883.00000	2,883,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.67500	8.67000		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,429.00000	2,394,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,964.00000	1,958,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,593.00000	2,557,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,839.00000	1,832,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,273.00000	2,239,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,098.00000	2,093,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.76800	8.76300		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,584.00000	3,551,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,247.00000	2,242,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,753.00000	3,720,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,137.00000	2,132,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,418.00000	3,385,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,361.00000	2,356,000	9.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.86900	8.86400		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,593.00000	3,564,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,841.00000	2,840,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,757.00000	3,728,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,731.00000	2,729,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,431.00000	3,403,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,955.00000	2,954,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.99800	8.96300		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		683.00000	593,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,397.00000	4,576,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		783.00000	685,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,081.00000	4,252,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		592.00000	511,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,725.00000	4,913,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,113.00000	7,848,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		135.00000	139,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.06600	9.03000		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,016.00000	1,884,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,198.00000	4,339,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		2,175.00000	2,036,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,960.00000	4,094,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,865.00000	1,738,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,448.00000	4,594,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.13400	9.09700		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,462.00000	3,305,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,197.00000	4,317,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,648.00000	3,486,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,003.00000	4,118,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,283.00000	3,130,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,402.00000	4,526,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.20500	9.16700		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,722.00000	3,569,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,978.00000	5,106,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,901.00000	3,745,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,778.00000	4,903,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,548.00000	3,400,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		5,187.00000	5,320,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			130.00587	129.98857			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		23,989.00000	24,006,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		23,939.00000	23,956,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,039.00000	24,056,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.16200	1.16400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,828.00000	1,839,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,097.00000	2,108,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,559.00000	1,570,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.91700	0.92000			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,740.00000	1,756,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,001.00000	2,017,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,478.00000	1,494,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			2.15500	2.15700			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,241.00000	3,261,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		3,704.00000	3,724,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		2,776.00000	2,795,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.04800	2.04900			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,195.00000	4,205,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		4,649.00000	4,658,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,740.00000	3,749,000		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			9.00400	8.96800			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		8,195.00000	8,478,000		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		7,742.00000	8,025,000		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		8,651.00000	8,934,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.07900	9.04300			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		2,325.00000	2,603,000		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		1,921.00000	2,200,000		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		2,731.00000	3,010,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.15800	9.12000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		926.00000	1,216,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		538.00000	828,000		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		1,317.00000	1,607,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.23500	9.19600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		406.00000	112,000		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		779.00000	486,000		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		30.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	263,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,159.75000	14,220.61000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,206.00000	6,598,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		7,206.00000	6,597,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		7,206.00000	6,598,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			347.13300	347.16500			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			351.78200	351.81400			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07530	1.08140		13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		370.00000	316,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		56.00000	63,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		111.00000	90,000	15.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		297.00000	337,000	15.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		822.00000	760,000	15.09	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		8.00000	7,000	15.09	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09530	1.10160		15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		397.00000	366,000	15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		381.00000	413,000	15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		232.00000	215,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		716.00000	762,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		674.00000	623,000	13.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		158.00000	170,000	13.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							675,986,009.80	87,999	1,048,820.00
<u>j-Bonds</u>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA376L On	23/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA377L On	09/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA378L On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA379L On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			417,700,000.00	4,177,000	3,514,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,129,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB299L	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			378,000,000,000.00	3,780,000	1,070,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		23,400,000,000,000.00		234,000,000	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		16,700,000,000.00		167,000	229,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	400,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		1,622,400,000,000.00		16,224,000	586,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,042,700,000,000.00		10,427,000	728,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	14,800,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL032On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	29/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			405,700,000,000.00	4,057,000	549,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			2,356,300,000,000.00	23,563,000	969,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	100,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	100,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	22,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	400,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP46	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		423,300,000,000.00		4,233,000	755,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015			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	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	76,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		3,240,000,000,000.00	32,400,000	8,100,000.00	
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	700,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000		2,220,000,000,000.00		22,200,000	7,400,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		613,300,000,000.00		6,133,000	347,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			8,700,000,000.00	87,000	228,000.00
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			17,000,000,000,000.00	170,000,000	34,135,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			32,800,000,000.00	328,000	589,000.00
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	38,750,000.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			380,000,000,000.00	3,800,000	1,900,000.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		83,846,700,000,000.00		838,467,000	71,160,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		60,157,200,000,000.00		601,572,000	683,719,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		115,200,000,000,000.00		1,152,000,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	20,180,000.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ145L	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	200,000.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
ERS3A	On	17/11/2011			100.00000	100.00000			120,000,000,000.00	1,200,000	400,000.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/11/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/11/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/11/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		68,800,000,000,000.00		688,000,000	249,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		3,961,395,750,000.00		428,259,000	264,211,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,260,010,000,000.00		326,001,000	524,531,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		2,223,740,150,000.00		283,279,000	160,220,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,422,826,610,000.00		323,043,548	231,407,548.00
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		120,000,000,000.00		1,200,000	400,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		410,600,000,000.00		4,106,000	249,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	24,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	100,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	100,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			180,000,000.00	1,800,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		604,000,000.00	6,040,000.00	6,040,000	1,510,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			607,300,000,000.00	6,073,000	197,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			35,400,000,000.00	354,000	1,222,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/08/2011			100.00000	100.00000		40,935,000,000,000.00	409,350,000	373,350,000.00	
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		668,200,000,000.00		6,682,000	6,880,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,612,500,000,000.00		26,125,000	12,383,000.00
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
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	14,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		612,700,000,000.00	6,127,000	6,127,000	127,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000		35,000,000,000,000.00		350,000,000	350,000,000.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	177,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			24,029,500,000,000.00	240,295,000	61,017,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			20,900,000,000.00	209,000	409,000.00
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			40,000,000,000.00	400,000	100,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			7,600,000,000.00	76,000	38,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			90,300,000,000.00	903,000	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA120	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			8,514,000,000.00	1,200,000	400,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	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
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		20,600,000,000,000.00		206,000,000	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,200,000,000,000.00		32,000,000	0.00
MTN02	On	13/07/2014			100.00000	100.00000		71,000,000,000.00		710,000	7,208,000.00
MTN03	On	13/07/2015			100.00000	100.00000		11,600,000,000,000.00		116,000,000	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000		826,300,000,000.00		8,263,000	12,631,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			40,700,000,000.00	407,000	9,845,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,119,600,000,000.00	11,196,000	348,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			900,000,000,000.00	9,000,000	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,661,800,000,000.00	16,618,000	10,328,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000		200,000,000	200,000.00	2,000,000	1,000,000.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	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
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
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	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	32,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	16,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			606,300,000,000.00	6,063,000	566,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	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
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2011 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
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	100,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,806,700,000,000.00		18,067,000	9,123,000.00
NRA02	On	31/05/2023			100.00000	100.00000		40,800,000,000,000.00		408,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			235,800,000,000.00	2,358,000	11,962,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	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			5.77500	5.78500		57,967,526,925.00		10,037,667	25,037,667.00
R155P	On	31/08/2011			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
R157	On	15/09/2015	Spot Bond			7.72000	7.72000			210,001,625,099,680.00	27,202,283,044	12,489,557,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.69500	8.67000			127,251,933,650,000.00	14,635,070,000	8,702,190,998.00
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			1.26000	1.26000			1,861,020,000,000.00	1,477,000,000	2,465,000,000.00
R197	On	07/12/2023	Spot Bond			2.54000	2.54000			2,486,660,000,000.00	979,000,000	215,395,000.00
R201	On	21/12/2014	Spot Bond			7.31000	7.31500			57,535,599,170,000.00	7,870,807,000	3,508,848,000.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000			3,923,712,000,000.00	1,532,700,000	555,683,000.00
R203	On	15/09/2017	Spot Bond			8.27000	8.27500			87,050,549,280,000.00	10,526,064,000	4,247,542,000.00
R204	On	21/12/2018	Spot Bond			8.38500	8.38500			95,305,953,005,250.00	11,366,243,650	4,961,665,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.07000	7.07500			104,799,946,230,000.00	14,823,189,000	4,391,171,000.00
R207	On	15/01/2020	Spot Bond			8.47000	8.47000			72,661,246,812,000.00	8,578,659,600	4,758,464,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.50000	8.49500			86,801,422,000,000.00	10,211,932,000	6,496,523,000.00
R209	On	31/03/2036	Spot Bond			8.93500	8.90000			135,533,192,260,000.00	15,168,796,000	9,606,579,000.00
R210	On	31/03/2028	Spot Bond			2.59000	2.59000			2,665,705,700,000.00	1,029,230,000	664,940,000.00
R211	On	31/01/2017	Spot Bond			1.95000	1.95000			2,133,300,000,000.00	1,094,000,000	838,000,000.00
R212	On	31/01/2022	Spot Bond			2.56000	2.56000			1,597,184,000,000.00	623,900,000	438,000,000.00
R213	On	28/02/2031	Spot Bond			8.93500	8.90000			30,303,061,435,000.00	3,391,501,000	969,601,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,688,000,000,000.00	1,952,000,000	1,460,320,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			801,900,000,000.00	8,019,000	4,019,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			3,307,000,000,000.00	33,070,000	13,316,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			10,007,600,000,000.00	100,076,000	24,244,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			620,800,000,000.00	6,208,000	22,723,000.00
SBK111	On	10/04/2014	Spot Bond			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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
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
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000		100,000,000.00	1,000,000.00	1,000,000	1,000,000.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		51,100,000.00	511,000.00	511,000	932,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023			100.00000	100.00000			40,000,000,000.00	400,000	400,000.00
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013			100.00000	100.00000			48,000,000,000.00	480,000	480,000.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			1,200,000,000,000.00	12,000,000	7,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN804	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN825	On	17/06/2011	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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			25,500,000,000.00	255,000	511,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			208,661,700,000,000.00	2,086,617,000	1,004,627,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			72,846,500,000,000.00	728,465,000	250,021,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			26,000,000,000,000.00	260,000,000	90,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			22,000,000,000,000.00	220,000,000	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			10,064,800,000,000.00	100,648,000	9,634,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			9,600,000,000,000.00	96,000,000	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			19,804,200,000,000.00	198,042,000	51,274,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			14,600,000,000,000.00	146,000,000	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,089,878,764,678,860.00	144,267,637,509	72,146,250,013.00

Grand Total: 2,089,879,440,664,870.00 14,267,725,508 72,147,298,833.00