

Daily MTM Report

Daily summary for: 31/05/2011

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			6.84150	6.95780		14.46	206,325,957.00	30,158	344,733.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		4.00000	1,000	20.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		496.00000	610,000	20.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		3.00000	1,000	20.88	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		545.00000	660,000	20.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		5.00000	2,000	19.89	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		447.00000	561,000	19.89	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		271.00000	169,000	15.51	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		13.00000	28,000	15.51	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		261.00000	366,000	17.91	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		19.00000	7,000	17.91	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		139.00000	228,000	16.43	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		47.00000	19,000	16.43	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,042.00000	1,159,000	25.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	25.82	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		843.00000	959,000	23.84	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		1.00000	0,000	23.84	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		306.00000	414,000	18.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		14.00000	5,000	18.41	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		10.00000	3,000	18.90	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		352.00000	462,000	18.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		177.00000	273,000	16.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		35.00000	14,000	16.93	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		105.00000	186,000	15.94	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		63.00000	27,000	15.94	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		399.00000	511,000	19.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		7.00000	2,000	19.40	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		75.00000	146,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		83.00000	37,000	15.44	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		316.00000	210,000	15.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		8.00000	19,000	15.87	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		148.00000	70,000	14.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		40.00000	79,000	14.46	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		55.00000	111,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		113.00000	52,000	14.95	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		460.00000	346,000	16.93	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		2.00000	5,000	16.93	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		28.00000	58,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		186.00000	99,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		19.00000	41,000	15.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		227.00000	132,000	15.16	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			6.94110	7.05840		15.10	23,787,149.70	3,427	171,205.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		49.00000	39,000	20.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,041.00000	1,148,000	20.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		46.00000	36,000	20.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,088.00000	1,195,000	20.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		53.00000	42,000	20.43	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		995.00000	1,101,000	20.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		812.00000	914,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		70.00000	55,000	19.41	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		132.00000	104,000	17.38	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		474.00000	563,000	17.38	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		383.00000	306,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		125.00000	165,000	15.11	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		321.00000	251,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		163.00000	210,000	15.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		514.00000	604,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		122.00000	95,000	17.64	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		638.00000	734,000	18.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		96.00000	75,000	18.40	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		452.00000	367,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		94.00000	126,000	15.12	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		69.00000	95,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		527.00000	436,000	15.13	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		262.00000	333,000	15.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		220.00000	174,000	15.86	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		2,746.00000	2,862,000	25.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	3,000	25.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		398.00000	482,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		156.00000	123,000	16.87	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.03700	7.15520		15.31	15,094,365.00	2,145	32,767.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		258.00000	217,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		453.00000	530,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		243.00000	205,000	16.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		488.00000	568,000	16.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		274.00000	231,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		419.00000	494,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		151.00000	187,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		556.00000	474,000	15.15	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		970.00000	1,069,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		125.00000	106,000	19.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.13900	7.25840		15.35	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		509.00000	440,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		287.00000	337,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		483.00000	416,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		311.00000	363,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		537.00000	466,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		265.00000	313,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		529.00000	458,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		271.00000	319,000	15.24	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.36110	7.48990		16.01	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	7.20	Call		683.00000	609,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		393.00000	448,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		658.00000	585,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		418.00000	474,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		709.00000	633,000	15.78	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		369.00000	422,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		443.00000	501,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		633.00000	562,000	15.95	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.47150	7.60780		16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		582.00000	523,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		674.00000	752,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		564.00000	507,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		706.00000	786,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		599.00000	539,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		641.00000	718,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		879.00000	967,000	17.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		487.00000	438,000	17.50	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.44930	8.50000		18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		0.00000	1,121,000	18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		0.00000	1,172,000	18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		0.00000	1,104,000	18.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		0.00000	1,205,000	18.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		0.00000	1,139,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		0.00000	1,140,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		0.00000	858,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		0.00000	1,307,000	17.38	261,400.00	200	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.15610	9.27130		18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,513.00000	1,454,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,442.00000	1,498,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,496.00000	1,437,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,475.00000	1,531,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,531.00000	1,471,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,410.00000	1,465,000	18.99	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future			6.84150	6.95780		14.46	0.00	0	287.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Call		4,695.00000	1,906,000	16.43	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Put		13,915.00000	22,756,000	16.43	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Call		3,475.00000	1,352,000	16.93	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Put		17,695.00000	27,202,000	16.93	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Call		6,289.00000	2,676,000	15.94	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Put		10,509.00000	18,526,000	15.94	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.35	Call		736.00000	246,000	19.40	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.35	Put		39,956.00000	51,096,000	19.40	0.00	0	60.00
\$ / R M	On	19/09/2011	Foreign Exchange Future			6.94110	7.05840		15.10	0.00	0	70.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Call		21,995.00000	17,355,000	15.86	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Put		26,155.00000	33,245,000	15.86	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Call		20,191.00000	15,896,000	16.11	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Put		29,351.00000	36,786,000	16.11	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Call		23,961.00000	18,953,000	15.60	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Put		23,121.00000	29,843,000	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	13/06/2011	Foreign Exchange Future			11.26800	11.45100		12.27	5,656,536.00	502	27,923.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		21.00000	7,000	16.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		420.00000	589,000	16.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		17.00000	6,000	16.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		466.00000	638,000	16.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		26.00000	9,000	15.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		375.00000	541,000	15.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		706.00000	527,000	16.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		5.00000	9,000	16.09	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		111.00000	229,000	13.53	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		112.00000	47,000	13.53	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		74.00000	29,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		173.00000	311,000	14.17	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		13.00000	4,000	16.69	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		512.00000	686,000	16.69	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.41750	11.60180		14.00	5,994,187.50	525	28,320.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		411.00000	319,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		309.00000	402,000	14.22	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		385.00000	300,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		333.00000	433,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		438.00000	339,000	14.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		286.00000	372,000	14.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		340.00000	265,000	14.56	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		388.00000	498,000	14.56	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		197.00000	150,000	15.57	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	12.10	Put		695.00000	833,000	15.57	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		127.00000	177,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		729.00000	594,000	14.05	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.55900	11.74480		14.48	92,472.00	8	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		552.00000	461,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		457.00000	552,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		528.00000	442,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		483.00000	583,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		577.00000	480,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		432.00000	521,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		349.00000	291,000	15.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		804.00000	932,000	15.70	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08600		15.95	8,420.00	100	696.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		188.00000	88,000	19.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		88.00000	168,000	19.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		3.00000	1,000	25.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		903.00000	1,081,000	25.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,100.00000	920,000	19.30	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08730		19.97	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		792.00000	648,000	16.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		62.00000	98,000	16.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		258.00000	201,000	19.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		528.00000	651,000	19.97	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	0.07	Call		1,735.00000	1,556,000	17.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		5.00000	6,000	17.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,270.00000	1,141,450,000	26.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83880	9.92700		11.77	364,035.60	37	17,559.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		175.00000	111,000	12.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		48.00000	72,000	12.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		139.00000	82,000	11.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		62.00000	93,000	11.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		214.00000	144,000	12.64	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		37.00000	55,000	12.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.95540	10.04460		13.20	0.00	0	53,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		529.00000	465,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		134.00000	160,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		495.00000	433,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		150.00000	178,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		565.00000	498,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		120.00000	143,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		185.00000	217,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		430.00000	372,000	13.24	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		533.00000	597,000	14.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		178.00000	152,000	14.65	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.06460	10.15510		13.58	30,193.80	3	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		604.00000	546,000	13.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		249.00000	281,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		574.00000	517,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		269.00000	302,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		635.00000	575,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		230.00000	260,000	13.55	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.28800	387.94100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.10200	393.78000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.75600	356.00500			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.09600	361.36400			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.27940	7.42750		10.01	181,985.00	25	14,835.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		778.00000	629,000	14.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	14.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		728.00000	579,000	14.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	14.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		828.00000	679,000	15.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	15.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.29070	7.43780		10.97	2,187,210.00	300	9,415.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		797.00000	658,000	12.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	17,000	12.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		749.00000	612,000	11.94	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		11.00000	21,000	11.94	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		845.00000	705,000	12.10	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	14,000	12.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.30610	7.45220		11.34	0.00	0	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		824.00000	692,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	36,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		779.00000	649,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		27.00000	43,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		870.00000	735,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		18.00000	29,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		221.00000	178,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		269.00000	372,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.25080	8.38550		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,506.00000	1,400,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		421.00000	449,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,468.00000	1,372,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		433.00000	471,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,544.00000	1,429,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		409.00000	428,000	12.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.06130	7.11880		11.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		228.00000	175,000	12.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		9.00000	14,000	12.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		184.00000	134,000	11.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		15.00000	23,000	11.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		274.00000	219,000	12.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		5.00000	8,000	12.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.14600	7.20410		11.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		166.00000	141,000	11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		212.00000	245,000	11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		147.00000	124,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		243.00000	278,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		187.00000	159,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		183.00000	213,000	11.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.02080	8.16680		12.71	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		1,067.00000	921,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		1,017.00000	871,000	14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		1,117.00000	971,000	14.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.14300	8.29100		14.79	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		691.00000	571,000	14.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		50.00000	78,000	14.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		651.00000	534,000	14.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		60.00000	91,000	14.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		733.00000	610,000	14.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		42.00000	67,000	14.46	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.07700	160.46400			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.22500	162.61800			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			355.63400	356.87600			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		88,760.00000	76,340,000		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		88,660.00000	76,240,000		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		88,860.00000	76,440,000		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			360.98800	362.24800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		52,480.00000	39,880,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		52,380.00000	39,780,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		52,580.00000	39,980,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.20000	155.15600			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.53600	157.49200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			414.56900	14.37800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	1	3,891.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	1,000	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.67000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.76000	5.74000			0.00	0	15,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.84000	5.81000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.98000	5.94000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.10000	6.07000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.43000	6.38000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.81000	6.75000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.13000	7.08000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.45000	7.40000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.75000	7.70000			0.00	0	290.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.63700	350.92500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.90000	356.20700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.61900	7.55200		3.50	12,578,085.00	100	6,755.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Call		692.00000	533,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		895.00000	998,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		788.00000	618,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		796.00000	887,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		604.00000	457,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,003.00000	1,118,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,660.00000	1,832,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		274.00000	185,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		704.00000	785,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		891.00000	711,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,375.00000	1,160,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		411.00000	457,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,612.00000	2,358,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		113.00000	120,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.74200	7.66900		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,539.00000	2,290,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		432.00000	450,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,680.00000	2,427,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		393.00000	408,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,401.00000	2,156,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		473.00000	495,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.88100	7.80100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,996.00000	2,847,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		633.00000	758,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,123.00000	2,970,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		593.00000	714,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,871.00000	2,727,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		675.00000	805,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.03500	7.94800		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,216.00000	2,085,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,260.00000	1,405,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,315.00000	2,180,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,201.00000	1,343,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,118.00000	1,992,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,319.00000	1,470,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.56300	8.51800		10.00	60,193,301.21	511	21,612.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,116.00000	828,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,704.00000	3,843,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,281.00000	970,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,380.00000	3,496,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		968.00000	701,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,048.00000	4,208,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,074.00000	3,168,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,461.00000	1,129,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,434.00000	1,420,000	10.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Call		3,145.00000	2,705,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,755.00000	4,284,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		752.00000	708,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,557.00000	10,112,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		68.00000	50,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.63800	8.59100		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,639.00000	5,311,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,910.00000	2,019,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,943.00000	5,608,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,770.00000	1,873,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,340.00000	5,021,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,057.00000	2,176,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,746.00000	2,901,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,217.00000	3,934,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.71500	8.66600		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,105.00000	5,703,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,101.00000	3,147,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,382.00000	5,972,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,938.00000	2,976,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,836.00000	5,439,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,274.00000	3,325,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.79500	8.74500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,276.00000	6,424,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,014.00000	4,611,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,543.00000	6,674,000	12.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		3,845.00000	4,425,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,019.00000	6,177,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,195.00000	4,802,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.73597	212.67577			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		676.00000	736,000		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		626.00000	686,000		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		726.00000	786,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.21919	234.14497			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,645.00000	2,719,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		2,595.00000	2,669,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		2,695.00000	2,769,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.21100	7.13200		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		769.00000	550,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		412.00000	432,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		864.00000	639,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		356.00000	370,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		681.00000	471,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		475.00000	504,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.31200	7.22600		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,343.00000	2,164,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		188.00000	252,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,461.00000	2,278,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		169.00000	228,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,227.00000	2,051,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		210.00000	276,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.42400	7.33000		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,719.00000	2,473,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		357.00000	355,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,822.00000	2,578,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		333.00000	334,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,616.00000	2,373,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		381.00000	382,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.55700	7.45300		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,608.00000	1,488,000	3.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		902.00000	1,030,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,686.00000	1,559,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		862.00000	983,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,532.00000	1,418,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		944.00000	1,078,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.10900	0.11500			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,575.00000	24,757,000		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		25,834.00000	26,016,000		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		23,302.00000	23,485,000		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			0.02500	0.03100			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,631.00000	13,814,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		15,009.00000	15,192,000		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		12,239.00000	12,423,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.13600	8.05400		5.25	0.00	0	824.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.00	Call		876.00000	632,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,134.00000	1,281,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		993.00000	733,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,012.00000	1,143,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		769.00000	542,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,267.00000	1,430,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.24500	8.15800		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,481.00000	2,187,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		925.00000	1,030,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,635.00000	2,333,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		854.00000	951,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,333.00000	2,046,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,002.00000	1,114,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.36400	8.27200		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,342.00000	3,028,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,261.00000	1,352,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,489.00000	3,170,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,193.00000	1,279,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,197.00000	2,890,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,331.00000	1,429,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.49000	8.39300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,127.00000	2,924,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,632.00000	1,838,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,266.00000	3,051,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,563.00000	1,757,000	6.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		2,994.00000	2,799,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,706.00000	1,920,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.27600	8.18900		6.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		714.00000	457,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,744.00000	1,957,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		820.00000	541,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,576.00000	1,767,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		618.00000	383,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,923.00000	2,158,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.37600	8.28500		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,315.00000	2,950,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		912.00000	1,023,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,498.00000	3,125,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		841.00000	944,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,135.00000	2,780,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		987.00000	1,108,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.48100	8.38500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,211.00000	3,794,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,148.00000	1,217,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,388.00000	3,965,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,081.00000	1,144,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,036.00000	3,626,000	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		1,217.00000	1,294,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.59400	8.49400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,358.00000	3,219,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,111.00000	2,462,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,511.00000	3,358,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,023.00000	2,359,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,212.00000	3,083,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,207.00000	2,568,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.99400	6.91400		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		491.00000	392,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		300.00000	379,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		559.00000	453,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		258.00000	329,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		427.00000	337,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		347.00000	435,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.09900	7.00900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,622.00000	1,491,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		148.00000	197,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,707.00000	1,571,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		134.00000	179,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,540.00000	1,411,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		164.00000	216,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.22500	7.12300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,797.00000	1,662,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		244.00000	291,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,868.00000	1,733,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		228.00000	275,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,726.00000	1,595,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		261.00000	312,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.39600	7.27700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		975.00000	886,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		626.00000	724,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,025.00000	931,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		599.00000	691,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		926.00000	842,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		655.00000	758,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.34600	8.28000		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,138.00000	857,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,311.00000	1,408,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,282.00000	986,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,167.00000	1,250,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,003.00000	739,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,464.00000	1,579,000	6.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			8.43600	8.36700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,159.00000	2,962,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,045.00000	1,233,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,348.00000	3,141,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		962.00000	1,141,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,976.00000	2,781,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,135.00000	1,325,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.53100	8.45900		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,316.00000	3,873,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,427.00000	1,375,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,499.00000	4,052,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,348.00000	1,293,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,137.00000	3,698,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,510.00000	1,462,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.63400	8.55900		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,435.00000	3,354,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,431.00000	2,746,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,594.00000	3,501,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,329.00000	2,632,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,282.00000	3,210,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,539.00000	2,863,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future			8.38900	8.31800		8.00	115,672,727.95	1,261	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,111.00000	863,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,527.00000	1,712,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,257.00000	992,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,367.00000	1,534,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		976.00000	746,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,700.00000	1,902,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47300	8.39900		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,290.00000	2,928,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,226.00000	1,304,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,487.00000	3,117,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,134.00000	1,204,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,099.00000	2,745,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,325.00000	1,411,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56000	8.48300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,517.00000	4,123,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,565.00000	1,619,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,711.00000	4,311,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,481.00000	1,528,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,326.00000	3,938,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,654.00000	1,714,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.65200	8.57200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,496.00000	4,321,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,101.00000	2,380,000	9.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		4,682.00000	4,493,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,013.00000	2,278,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,312.00000	4,151,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,193.00000	2,486,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76800	8.72300		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,054.00000	812,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,879.00000	2,997,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,203.00000	946,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,613.00000	2,716,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		918.00000	692,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,162.00000	3,296,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,894.00000	9,528,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		28.00000	22,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.82900	8.78300		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,739.00000	2,496,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,002.00000	3,122,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,938.00000	2,687,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,803.00000	2,916,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,548.00000	2,314,000	14.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		3,211.00000	3,341,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.89200	8.84400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,376.00000	4,157,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,168.00000	3,324,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,593.00000	4,367,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,005.00000	3,154,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,166.00000	3,952,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,342.00000	3,503,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.95600	8.90700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,641.00000	4,569,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,926.00000	4,232,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,848.00000	4,770,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,753.00000	4,053,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,439.00000	4,373,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,107.00000	4,419,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.18449	131.14292			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,143.00000	25,184,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,093.00000	25,134,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,193.00000	25,234,000		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			1.14300	1.14900			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,911.00000	1,944,000		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		2,180.00000	2,213,000		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		1,641.00000	1,674,000		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			0.89800	0.90400			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,825.00000	1,857,000		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		2,086.00000	2,118,000		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		1,564.00000	1,596,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.09000	2.08900			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,898.00000	3,888,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Call		4,361.00000	4,351,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,432.00000	3,423,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			1.98100	1.97900			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,864.00000	4,845,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,317.00000	5,298,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,408.00000	4,389,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.77200	8.72700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,262.00000	6,628,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,810.00000	6,176,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,718.00000	7,084,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.84100	8.79500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		363.00000	733,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		40.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	329,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		770.00000	1,139,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91300	8.86500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,061.00000	682,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,449.00000	1,069,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		671.00000	291,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98300	8.93300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,428.00000	2,038,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,801.00000	2,411,000		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		2,052.00000	1,662,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,934.53000	14,128.84000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,288.00000	4,345,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,288.00000	4,345,000		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		6,289.00000	4,345,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.28900	352.52100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.00500	357.25300			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05600	1.07340		13.88	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		267.00000	143,000	13.88	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		33.00000	83,000	13.88	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		41.00000	12,000	15.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		307.00000	452,000	15.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		737.00000	565,000	16.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		3.00000	5,000	16.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07500	1.09260		14.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		327.00000	257,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		401.00000	507,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		183.00000	143,000	16.93	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		757.00000	893,000	16.93	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		585.00000	469,000	14.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		159.00000	219,000	14.10	0.00	0	0.00
Total for Derivatives :										448,428,025.76	40,303	1,082,618.00
<u>j-Bonds</u>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	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
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			1,200,000,000.00	12,000	104,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB300L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	595,000.00
ABCP12	On	20/09/2014			100.00000	100.00000		10,000,000,000.00		100,000	170,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	200,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		3,700,000,000,000.00		37,000,000	19,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	4,000.00
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	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			30,000,000,000.00	300,000	250,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,046,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	5,035,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond	13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000		20,000,000,000,000.00		200,000,000	400,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		100,000,000.00		1,000	2,011,000.00
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	3,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		400,000,000.00		4,000	11,506,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	500,000.00
BAW1	On	29/07/2011			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
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	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
BAYA0	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49L	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	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
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			800,000,000.00	8,000,000	4,000,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	2,017,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	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
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,011,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	48,000.00
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			13,600,000,000,000.00	136,000,000	34,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	20,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000		35,000,000,000,000.00		350,000,000	350,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	31,000.00
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	40,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,401,400,000,000.00		274,014,000	73,036,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		39,600,400,000,000.00		396,004,000	103,011,000.00
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		4,800,000,000,000.00		48,000,000	24,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ103	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ105	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		106,120,000,000,000.00	1,061,200,000	244,000,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		7,640,574,000,000.00	826,008,000	137,713,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		5,010,000,000,000.00	501,000,000	123,000,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,609,579,700,000.00	205,042,000	135,093,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,620,285,000,000.00	616,038,000	131,080,000.00	
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			700,000,000.00	7,000	2,057,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC35	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011			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
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55 On 11/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56 On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A'On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A'On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B'On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B'On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA'On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB'On 19/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,005,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	40,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27:On	01/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83:On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	17/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	1,170,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		21,822,600,000,000.00		218,226,000	6,155,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		2,400,400,000,000.00		24,004,000	13,010,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,000,000,000,000.00	10,000,000	4,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	3,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		44,500,000,000,000.00	445,000,000	445,000,000	50,000,000.00
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		18,000,000,000,000.00	180,000,000	180,000,000	60,000,000.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000		8,700,000,000,000.00	87,000,000	87,000,000	29,000,000.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND134	On	23/08/2011			100.00000	100.00000			20,200,000,000,000.00	202,000,000	80,000,000.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			24,100,000,000,000.00	241,000,000	153,000,000.00
IND137	On	13/09/2011			100.00000	100.00000			41,500,000,000,000.00	415,000,000	415,000,000.00
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			5,700,000,000,000.00	57,000,000	57,000,000.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			460,000,000,000.00	4,600,000	2,300,000.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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			100,000,000.00	1,000	3,000.00
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			17,200,700,000,000.00	172,007,000	60,024,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	06/06/2011	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	20,000,000.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000		15,600,000,000,000.00		156,000,000	52,000,000.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000		5,700,000,000,000.00		57,000,000	19,000,000.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
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	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		24,200,000,000,000.00	242,000,000	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			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			1,100,000,000.00	11,000	77,000.00
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			300,000,000.00	3,000	4,011,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,100,000,000.00	11,000	22,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			400,000,000.00	4,000	5,511,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,300,000,000.00	13,000	8,094,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	460,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	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
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			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,010,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		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		1,800,100,000,000.00		18,001,000	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,600,000,000,000.00		136,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		4,400,300,000,000.00		44,003,000	13,082,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			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
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
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
PR2C4	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
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	1,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.58000	5.51500			245,520,000,000.00	44,000,000	44,948,614.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.53000	7.46500			173,543,217,767,100.00	23,046,908,070	10,582,619,954.00
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			8.50500	8.46000			185,262,552,405,000.00	21,782,781,000	9,672,433,843.00
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			1.29000	1.29000			1,775,285,100,000.00	1,376,190,000	2,526,212,000.00
R197	On	07/12/2023	Spot Bond			2.52000	2.52000			2,647,839,600,000.00	1,050,730,000	266,571,000.00
R201	On	21/12/2014	Spot Bond			7.13500	7.06000			64,442,927,575,000.00	9,031,945,000	3,209,642,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.52500	2.53000			4,641,278,250,000.00	1,838,130,000	1,529,042,382.00
R203	On	15/09/2017	Spot Bond			8.05500	7.97500			65,796,510,330,000.00	8,168,406,000	3,418,744,000.00
R204	On	21/12/2018	Spot Bond			8.20000	8.11500			144,043,598,500,000.00	17,566,292,500	6,012,398,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91000	6.83500			109,371,708,030,000.00	15,828,033,000	5,063,654,000.00
R207	On	15/01/2020	Spot Bond			8.27500	8.21000			112,947,705,940,000.00	13,649,269,600	5,745,437,800.00
R208	On	31/03/2021	Spot Bond			8.32500	8.25500			214,140,428,550,000.00	25,722,574,000	7,444,841,000.00
R209	On	31/03/2036	Spot Bond			8.72000	8.67500			246,496,611,200,000.00	28,267,960,000	8,689,710,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			2,485,699,880,000.00	978,622,000	335,970,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			890,440,000,000.00	452,000,000	937,500,000.00
R212	On	31/01/2022	Spot Bond			2.52000	2.51500			2,268,000,000,000.00	900,000,000	477,000,000.00
R213	On	28/02/2031	Spot Bond			8.72000	8.68000			19,402,000,000,000.00	2,225,000,000	721,300,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			29,367,000,000,000.00	4,518,000,000	1,921,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			920,000,000,000.00	9,200,000	4,600,000.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	16,528,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	30,343,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,026,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000		5,500,000,000,000.00		55,000,000	55,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	34,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	6,000,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	2,015,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			205,161,600,000,000.00	2,051,616,000	995,034,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			75,201,300,000,000.00	752,013,000	249,035,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			53,400,000,000,000.00	534,000,000	82,000,000.00
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			4,202,200,000,000.00	42,022,000	41,345,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	35,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		19,900,100,000,000.00	199,001,000	52,005,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00	110,000,000	62,094,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	120,920,000.00
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	135,920,000.00
WSP4	On	28/05/2020	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
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,528,135,961,827,100.00	189,889,801,170	75,254,722,576.00
Grand Total:							2,528,136,410,255,130.00	19,889,841,473	75,255,805,194.00