

Daily MTM Report

Daily summary for: 23/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			6.95360	6.82950		15.23	271,378,147.20	39,027	334,488.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		23.00000	30,000	21.45	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,244.00000	1,126,000	21.45	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		22.00000	27,000	21.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,293.00000	1,173,000	21.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		25.00000	32,000	21.17	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,196.00000	1,078,000	21.17	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,004.00000	889,000	20.04	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		33.00000	43,000	20.04	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		66.00000	87,000	17.78	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		637.00000	533,000	17.78	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		218.00000	292,000	15.35	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		189.00000	138,000	15.35	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		175.00000	235,000	15.27	176,250.00	750	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		246.00000	181,000	15.27	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		681.00000	576,000	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		60.00000	80,000	18.06	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		817.00000	707,000	18.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		46.00000	61,000	18.91	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		274.00000	357,000	15.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		145.00000	103,000	15.42	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		108.00000	75,000	15.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		337.00000	429,000	15.50	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		388.00000	302,000	16.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		117.00000	156,000	16.08	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,974.00000	2,850,000	29.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	4,000	29.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		550.00000	452,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		79.00000	106,000	17.21	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		467.00000	374,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		96.00000	128,000	16.65	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		93.00000	63,000	15.54	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		372.00000	467,000	15.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		245.00000	324,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		166.00000	120,000	15.39	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		214.00000	159,000	15.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		193.00000	263,000	15.31	0.00	0	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.05000	6.92320		15.47	183,300.00	26	47,463.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		170.00000	207,000	16.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		597.00000	507,000	16.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		160.00000	194,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		637.00000	544,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		181.00000	221,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		558.00000	471,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		215.00000	170,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		388.00000	470,000	15.39	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,158.00000	1,047,000	19.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		81.00000	97,000	19.41	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		345.00000	279,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		268.00000	329,000	15.45	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		520.00000	435,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		193.00000	235,000	16.30	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		0.00000	933,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	33,000	15.24	165,000.00	5,000	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.15150	7.02260		15.39	5,363,625.00	750	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		366.00000	433,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		379.00000	318,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		347.00000	408,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		410.00000	343,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		390.00000	459,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		353.00000	294,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		383.00000	452,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		360.00000	301,000	15.30	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.26090	7.12960		15.63	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		399.00000	455,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		519.00000	444,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		383.00000	436,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		553.00000	475,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		417.00000	478,000	15.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		487.00000	417,000	15.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.37200	7.24130		15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		531.00000	599,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		490.00000	427,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		509.00000	575,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		518.00000	453,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		553.00000	623,000	15.66	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		462.00000	401,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		550.00000	480,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		491.00000	552,000	15.84	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.47940	7.34960		16.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		460.00000	509,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		810.00000	730,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		446.00000	493,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		846.00000	764,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		474.00000	525,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		774.00000	696,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,033.00000	944,000	17.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		383.00000	423,000	17.37	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.46250	8.33680		17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,038.00000	1,094,000	17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,201.00000	1,132,000	17.73	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	8.55	Call		1,022.00000	1,077,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,235.00000	1,165,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,055.00000	1,112,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,168.00000	1,100,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		881.00000	822,000	17.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,218.00000	1,284,000	17.01	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19430	9.06860		18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,378.00000	1,434,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,509.00000	1,440,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,362.00000	1,417,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,543.00000	1,473,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,394.00000	1,451,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,475.00000	1,407,000	18.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.95360	6.82950		15.23	69,536.00	10	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,691.00000	15,574,000	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			38,741.00000	30,214,000	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			10,591.00000	14,121,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			42,641.00000	33,761,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			12,916.00000	17,183,000	15.80	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			34,966.00000	26,823,000	15.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.05000		6.92320		15.47	35,250.00	5	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			26,758.00000	32,882,000	15.45	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			34,438.00000	27,882,000	15.45	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			25,040.00000	30,449,000	15.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		37,720.00000	30,449,000	15.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		28,602.00000	35,447,000	15.44		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		31,282.00000	25,447,000	15.44		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.10100	11.01010			13.63	9,935,395.00	895	37,329.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		138.00000	160,000	14.50		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		628.00000	559,000	14.50		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		127.00000	148,000	14.61		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		667.00000	597,000	14.61		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		149.00000	173,000	14.39		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		589.00000	522,000	14.39		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		108.00000	126,000	14.82		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		748.00000	675,000	14.82		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		51.00000	60,000	15.80		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,141.00000	1,059,000	15.80		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		291.00000	247,000	13.61		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		301.00000	348,000	13.61		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		613.00000	682,000	13.53		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		103.00000	81,000	13.53		0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Call		326.00000	375,000	13.60		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Put		266.00000	224,000	13.60		0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Put		412.00000	354,000	13.85		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Call		222.00000	255,000	13.85		0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	10.85	Call		381.00000	435,000	13.59		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.85	Put		221.00000	184,000	13.59		0.00	0	630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		349.00000	296,000	13.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		259.00000	297,000	13.63	0.00	0	630.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.24340	11.14870		14.24	0.00	0	9,554.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		275.00000	304,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		776.00000	711,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		262.00000	290,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		813.00000	747,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		289.00000	319,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		740.00000	676,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		164.00000	182,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,215.00000	1,139,000	16.12	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.39250	11.29520		14.44	0.00	0	1,500.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		499.00000	540,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		654.00000	598,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		481.00000	521,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		686.00000	629,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		518.00000	561,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		623.00000	569,000	14.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.55110	11.45120		14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		530.00000	568,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		929.00000	867,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		514.00000	551,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		963.00000	900,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		546.00000	585,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		895.00000	834,000	15.17	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08530		18.99	5,011.20	58	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		602.00000	689,000	15.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		72.00000	49,000	15.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		152.00000	179,000	18.99	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		622.00000	539,000	18.99	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,532.00000	1,641,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	1,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,470.00000	1,141,360,000	26.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08770	0.08660		19.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		797.00000	880,000	16.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		137.00000	110,000	16.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		328.00000	365,000	19.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		668.00000	595,000	19.01	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,668.00000	1,776,000	15.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	6,000	15.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.81650	9.83460		12.42	1,658,988.50	169	59,649.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		345.00000	331,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		160.00000	165,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		315.00000	301,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		180.00000	185,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		376.00000	362,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		141.00000	146,000	12.51	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		225.00000	231,000	12.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		260.00000	247,000	12.42	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		645.00000	660,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		80.00000	76,000	13.88	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		595.00000	579,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		60.00000	63,000	12.65	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		109.00000	103,000	13.51	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		524.00000	537,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.92840	9.94270		13.17	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		438.00000	429,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		295.00000	301,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		412.00000	403,000	13.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		319.00000	325,000	13.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		465.00000	456,000	13.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		272.00000	278,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.04550	10.05740		13.43	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		447.00000	441,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		490.00000	496,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		428.00000	422,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		521.00000	527,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		467.00000	460,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		460.00000	465,000	13.43	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.66900	385.40700			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.44000	391.18900			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.59800	354.47800			0.00	0	1,019.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2011	Index Future			358.90300	359.79700			0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.20480	7.18410		10.82	0.00	0	25,686.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		557.00000	577,000	13.02	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		23.00000	22,000	13.02	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		512.00000	532,000	12.82	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		28.00000	27,000	12.82	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		603.00000	623,000	13.23	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		19.00000	18,000	13.23	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.50	Call		0.00000	63,000	11.97	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.50	Put		0.00000	358,000	11.97	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.45	Call		0.00000	74,000	11.78	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.45	Put		0.00000	319,000	11.78	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.00	Call		0.00000	284,000	11.62	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	79,000	11.62	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.22380	7.20070		11.26	0.00	0	1,089.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		605.00000	624,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		54.00000	50,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		564.00000	583,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		63.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		646.00000	666,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		45.00000	42,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		126.00000	133,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		425.00000	409,000	12.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			7.24820	7.22420		11.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		271.00000	283,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		297.00000	285,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		252.00000	263,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		328.00000	315,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		292.00000	308,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		268.00000	260,000	11.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17640	8.18870		13.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,353.00000	1,345,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		464.00000	469,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,325.00000	1,317,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		486.00000	491,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,381.00000	1,373,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		442.00000	447,000	12.79	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08280	7.01080		11.63	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		78.00000	100,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		317.00000	267,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		66.00000	86,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		355.00000	303,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		91.00000	116,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		280.00000	233,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.16650	7.09230		12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		182.00000	212,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		340.00000	296,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		167.00000	195,000	12.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future		7.30	Put		375.00000	329,000	12.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future		7.20	Call		199.00000	231,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future		7.20	Put		307.00000	265,000	12.34	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future				0.02620	0.03330			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future				0.13370	0.10010			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.30340	8.17360		15.06	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		585.00000	694,000	15.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		61.00000	41,000	15.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		546.00000	652,000	15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		72.00000	49,000	15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		626.00000	737,000	15.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		52.00000	34,000	15.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future				8.42670	8.29290		15.33	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.30	Call		354.00000	421,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.30	Put		361.00000	294,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.35	Call		335.00000	397,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.35	Put		392.00000	320,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.25	Call		377.00000	447,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.25	Put		334.00000	270,000	15.10	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.15000	160.36300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.30800	162.52400			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			354.54100	355.36300			70,908,200.00	20	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		73,630.00000	65,410,000		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		73,530.00000	65,310,000		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		73,730.00000	65,510,000		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			359.86000	360.69500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		36,950.00000	28,600,000		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		36,850.00000	28,500,000		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		37,050.00000	28,700,000		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			155.74900	155.75000			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.08500	158.08700			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.09100	416.01400			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	20/07/2011	Jibar Tradeable Future			5.59600	5.63000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.67200	5.67000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75600	5.74000			0.00	0	15,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.86200	5.85000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			6.01200	6.00000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.10800	6.09000			0.00	0	5,491.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.45300	6.47000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.82600	6.79000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.10200	7.05000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.40700	7.31000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.70200	7.59000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.99700	7.75000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

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			348.13100	349.32200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.35400	354.56300			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			7.53900	7.52000		3.50	126,093.16	1	6,655.00

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		567.00000	524,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		645.00000	677,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		667.00000	621,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		550.00000	578,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		476.00000	438,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		750.00000	787,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,427.00000	1,482,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		166.00000	147,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		465.00000	490,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		778.00000	728,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,308.00000	1,247,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		219.00000	232,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,656.00000	2,584,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		32.00000	34,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.65700	7.63600		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,527.00000	2,462,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		298.00000	311,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,674.00000	2,608,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		266.00000	277,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,382.00000	2,319,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		333.00000	347,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.78900	7.76600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,072.00000	3,011,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		589.00000	607,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,201.00000	3,139,000	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		551.00000	568,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,945.00000	2,885,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		629.00000	648,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.93800	7.91300		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,258.00000	2,207,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,190.00000	1,219,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,359.00000	2,307,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,134.00000	1,161,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,159.00000	2,109,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,249.00000	1,278,000	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			8.63700	8.58200		10.00	117,098.55	1	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		493.00000	376,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,687.00000	4,087,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		607.00000	471,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,312.00000	3,693,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		395.00000	297,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,081.00000	4,500,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,959.00000	3,319,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		740.00000	583,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,131.00000	1,324,000	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		2,236.00000	1,912,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,864.00000	3,443,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		467.00000	563,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,896.00000	9,382,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		13.00000	16,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.71600	8.65900		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,950.00000	4,595,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,853.00000	2,024,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,248.00000	4,883,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,707.00000	1,869,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,659.00000	4,316,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,009.00000	2,192,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,741.00000	2,970,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,579.00000	3,282,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.79500	8.73600		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,395.00000	5,067,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,030.00000	3,237,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,664.00000	5,326,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,859.00000	3,056,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,133.00000	4,813,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,210.00000	3,425,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87900	8.81800		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,127.00000	5,813,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,519.00000	4,748,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,375.00000	6,054,000	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		4,331.00000	4,553,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,883.00000	5,576,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,714.00000	4,949,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.55806	214.49869			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,499.00000	2,558,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,449.00000	2,508,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,549.00000	2,608,000		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			234.94997	234.87635			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,376.00000	3,450,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,326.00000	3,400,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,426.00000	3,500,000		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			7.15600	7.12000		2.75	105,871.18	1	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		626.00000	552,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		233.00000	268,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		731.00000	652,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		187.00000	217,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		530.00000	463,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		288.00000	330,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.25300	7.21500		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,348.00000	2,255,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		162.00000	177,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,468.00000	2,373,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		145.00000	157,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,228.00000	2,137,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		180.00000	196,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.36000	7.31800		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,658.00000	2,568,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		265.00000	284,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,767.00000	2,675,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		247.00000	265,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,553.00000	2,464,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		286.00000	307,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49000	7.44300		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,606.00000	1,537,000	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		876.00000	919,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,681.00000	1,611,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		833.00000	875,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,532.00000	1,465,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		921.00000	966,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			175.23176	175.45937			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,459.00000	174,232,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		174,409.00000	174,182,000		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		174,509.00000	174,282,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.83244	178.06341			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,563.00000	177,332,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		177,513.00000	177,282,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		177,613.00000	177,382,000		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			8.14700	8.12200		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		494.00000	442,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,076.00000	1,143,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		592.00000	534,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		935.00000	996,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		407.00000	361,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,229.00000	1,302,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.25800	8.23200		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,118.00000	2,037,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		901.00000	939,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,266.00000	2,183,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		824.00000	860,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,973.00000	1,896,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		982.00000	1,024,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.37700	8.35000		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,978.00000	2,898,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,240.00000	1,279,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,121.00000	3,039,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,169.00000	1,205,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,838.00000	2,760,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,315.00000	1,356,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.50600	8.47800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,877.00000	2,805,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,740.00000	1,786,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,005.00000	2,931,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,661.00000	1,705,000	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		2,752.00000	2,681,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,823.00000	1,870,000	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			8.32400	8.29900		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		270.00000	234,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,894.00000	1,992,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		337.00000	295,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,687.00000	1,779,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		213.00000	183,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,111.00000	2,216,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.42700	8.40100		6.75	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,740.00000	2,644,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		943.00000	983,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,915.00000	2,817,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		864.00000	902,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,570.00000	2,477,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,028.00000	1,071,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.53400	8.50800		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,607.00000	3,514,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,166.00000	1,204,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,778.00000	3,683,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,094.00000	1,130,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,439.00000	3,348,000	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		1,243.00000	1,283,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.65200	8.62400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,045.00000	2,966,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,434.00000	2,491,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,182.00000	3,102,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,330.00000	2,386,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,911.00000	2,834,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,542.00000	2,601,000	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			6.99800	6.93600		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		389.00000	312,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		247.00000	308,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		458.00000	373,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		205.00000	258,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		328.00000	258,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		297.00000	364,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.10500	7.03600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,561.00000	1,446,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		141.00000	164,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,644.00000	1,527,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		126.00000	147,000	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		1,477.00000	1,365,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		156.00000	182,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.23300	7.15400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,732.00000	1,622,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		235.00000	266,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,805.00000	1,693,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		220.00000	249,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,662.00000	1,553,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		252.00000	284,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.41100	7.31900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		926.00000	846,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		643.00000	707,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		972.00000	890,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		611.00000	673,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		880.00000	802,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		675.00000	741,000	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			8.42100	8.39200		7.00	2,806,062.30	30	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		553.00000	486,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,367.00000	1,465,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		665.00000	589,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,191.00000	1,280,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		455.00000	396,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,557.00000	1,663,000	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			8.51400	8.48300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,658.00000	2,543,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,191.00000	1,248,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,834.00000	2,716,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,095.00000	1,149,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,481.00000	2,370,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,286.00000	1,347,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.61300	8.58100		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,591.00000	3,473,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,363.00000	1,418,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,768.00000	3,647,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,279.00000	1,331,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,418.00000	3,303,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,453.00000	1,510,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.72100	8.68700		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,103.00000	3,004,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,773.00000	2,852,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,246.00000	3,145,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,656.00000	2,733,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,963.00000	2,866,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,895.00000	2,976,000	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			8.45700	8.41700		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		580.00000	490,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,598.00000	1,750,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		695.00000	593,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,407.00000	1,547,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		480.00000	400,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,806.00000	1,968,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.54400	8.50300		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,676.00000	2,518,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,230.00000	1,314,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,863.00000	2,700,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,128.00000	1,207,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,494.00000	2,342,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,338.00000	1,428,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.63400	8.59100		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,891.00000	3,724,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,567.00000	1,648,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,078.00000	3,908,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,475.00000	1,553,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,707.00000	3,545,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,663.00000	1,749,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.73000	8.68500		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,102.00000	3,945,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,347.00000	2,444,000	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		4,273.00000	4,113,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,244.00000	2,337,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,934.00000	3,781,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,455.00000	2,555,000	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			8.86700	8.79100		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		498.00000	352,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,866.00000	3,320,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		608.00000	439,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,561.00000	2,991,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		403.00000	280,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,190.00000	3,667,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,328.00000	8,731,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		5.00000	7,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93100	8.85400		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,199.00000	1,921,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,022.00000	3,343,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,385.00000	2,091,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,810.00000	3,116,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,023.00000	1,760,000	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		3,246.00000	3,583,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99600	8.91700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,880.00000	3,545,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,241.00000	3,514,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,088.00000	3,742,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,069.00000	3,331,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,678.00000	3,353,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,423.00000	3,706,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06400	8.98300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,312.00000	3,984,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,182.00000	4,470,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,510.00000	4,173,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,000.00000	4,279,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,120.00000	3,800,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,373.00000	4,669,000	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			131.16021	131.11883			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,119.00000	25,160,000		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		25,069.00000	25,110,000		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		25,169.00000	25,210,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.89494	107.86231			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,362.00000	106,395,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,312.00000	106,345,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,412.00000	106,445,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.49622	109.46319			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,213.00000	108,246,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,163.00000	108,196,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,263.00000	108,296,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.81003	106.77606			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,276.00000	104,310,000		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		104,226.00000	104,260,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,326.00000	104,360,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.39517	108.36086			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,861.00000	105,895,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,811.00000	105,845,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,911.00000	105,945,000		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			8.88500	8.81400			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		6,968.00000	7,537,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,515.00000	7,084,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,424.00000	7,993,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.95700	8.88500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,083.00000	1,652,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		680.00000	1,249,000		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		1,490.00000	2,059,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.03300	8.95800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		328.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	256,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		716.00000	132,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		63.00000	647,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.10700	9.03000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,673.00000	1,082,000		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		2,046.00000	1,455,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,298.00000	706,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,037.88000	13,927.32000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.07800	0.07000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,948.00000	25,703,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		27,208.00000	26,963,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,676.00000	24,431,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77600	0.78200			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,162.00000	1,194,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,427.00000	1,459,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		897.00000	929,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.03300	2.03600			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		351.00000	322,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		136.00000	166,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	1,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		841.00000	812,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.92300	1.92600			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		710.00000	739,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,187.00000	1,216,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		231.00000	260,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.29400	351.11400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.01400	355.84500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07460	1.05690		14.18	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		163.00000	219,000	15.51	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		594.00000	473,000	15.51	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		80.00000	111,000	17.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,011.00000	865,000	17.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		333.00000	434,000	14.18	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		264.00000	188,000	14.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09300	1.07440		15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		356.00000	436,000	15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		612.00000	506,000	15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		227.00000	280,000	16.45	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		983.00000	850,000	16.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		564.00000	679,000	14.39	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		320.00000	249,000	14.39	0.00	0	0.00
Total for Derivatives :									363,033,828.09	46,743	968,557.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
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
AA381L	On	09/09/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond		100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
AA383L	On	22/09/2011	Spot Bond		100.00000	100.00000		5,600,000,000,000.00		56,000,000	56,000,000.00
AB05	On	01/09/2012	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
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,002,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ABFN06	On	17/03/2016	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
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		2,200,000,000,000.00		22,000,000	20,007,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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			0.00	0	11,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000		240,000,000,000.00		2,400,000	220,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,017,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		3,320,000,000,000.00		33,200,000	22,620,000.00
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		100,000,000,000.00		1,000,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACCF0On	15/07/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
ACCP2On	08/08/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
ACCP2On	09/11/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
ACL001On	31/07/2013	Spot Bond	100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,070,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	12,004,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	3,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			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
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA07	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA0A	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA0B	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311E	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
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000		1,594,400,000,000.00	15,944,000	5,296,000.00	
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,080,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	1,000,000.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,010,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	22,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 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
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	26,028,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	74,041,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	103,130,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,200,000,000,000.00		22,000,000	44,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			505,000,000,000.00	5,050,000	224,080,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,776,572,500,000.00	300,170,000	117,386,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,100,000,000,000.00	110,000,000	412,433,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			376,800,000,000.00	48,000,000	52,618,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			750,000,000,000.00	100,000,000	131,404,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	6,003,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	3,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	1,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			20,000,000,000.00	200,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			60,000,000,000.00	600,000	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	1,590,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			9,190,000,000,000.00	91,900,000	91,900,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,001,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			0.00	0	27,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	7,600,000.00
FRX24	On	10/12/2024			100.00000	100.00000		14,400,000,000,000.00		144,000,000	92,000,000.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	5,000,000.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			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
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	33,266,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	13,010,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	6,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5 On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D On 09/12/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03 On 30/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04 On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07 On 16/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09 On 01/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126 On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127 On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128 On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			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
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	37,014,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	645,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			11,500,000,000,000.00	115,000,000	115,000,000.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			41,500,572,980,000.00	422,000,000	400,000,000.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			1,171,166,640,000.00	12,000,000	12,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000		500,000,000,000.00	5,000,000	2,500,000.00	
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	10,041,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	20,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,021,000.00
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			400,000,000,000.00	4,000,000	1,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			400,000,000,000.00	4,000,000	2,025,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,011,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,033,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		920,000,000,000.00		9,200,000	11,150,000.00
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	500,000.00
NCLN2	On	21/08/2011			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
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	1,000,000.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	4,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	2,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000		20,000,000	20,000,000.00	200,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500				0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000				0.00	0	2,000,000.00
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	9,004,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			400,000,000,000.00	4,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	1,037,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			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
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	2,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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	10,000,000.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.53500	5.51500			102,768,345.00	18,567	52,518,567.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.48500	7.46500			158,999,327,952,240.00	21,242,395,184	10,854,609,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.60000	8.54500			103,567,871,570,400.00	12,042,775,764	10,481,538,057.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		691,200,000,000.00		576,000,000	2,866,000,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		453,320,917,340.00		176,389,462	231,628,000.00
R201	On	21/12/2014	Spot Bond			7.11000	7.07500		6,347,523,600,000.00		892,760,000	3,216,331,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.53000		364,299,500,000.00		143,425,000	2,178,662,330.00
R203	On	15/09/2017	Spot Bond			8.09500	8.07000		29,017,766,035,000.00		3,584,653,000	4,378,783,000.00
R204	On	21/12/2018	Spot Bond			8.27500	8.25000		43,496,759,650,000.00		5,256,406,000	6,533,641,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.94500	6.88500		55,714,734,600,000.00		8,022,280,000	2,627,821,000.00
R207	On	15/01/2020	Spot Bond			8.37500	8.34500		44,417,884,500,000.00		5,303,628,000	7,556,030,000.00
R208	On	31/03/2021	Spot Bond			8.41500	8.37500		55,655,530,920,000.00		6,613,848,000	8,528,485,000.00
R209	On	31/03/2036	Spot Bond			8.83500	8.76000		32,211,526,500,000.00		3,645,900,000	10,115,351,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000		63,382,800,000.00		24,378,000	391,839,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000		1,479,024,000,000.00		739,512,000	893,574,997.00
R212	On	31/01/2022	Spot Bond			2.55000	2.55000		307,479,000,000.00		120,580,000	238,982,755.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.85000	8.78000			5,665,770,000,000.00	640,200,000	727,800,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,423,000,000,000.00	1,142,000,000	1,930,730,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		300,000,000.00		3,000	36,123,780.00
SBK7	On	24/05/2015			100.00000	100.00000		4,720,000,000,000.00		47,200,000	46,603,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,003,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,005,000.00
SBK11	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			20,000,000,000.00	200,000	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		5,270,000,000,000.00	52,700,000	622,000,000.00	
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	1,382,500,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	1,250,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013			100.00000	100.00000			400,000,000,000.00	4,000,000	2,310,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	1,300,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	3,000.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN816On	04/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	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
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	67,336,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	52,684,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			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
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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			71,206,800,000.00	712,068	356,034.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,024,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	995,028,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	263,111,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		16,600,000,000,000.00		166,000,000	158,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		13,600,000,000,000.00		136,000,000	25,323,091.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	13,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	55,720,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000		50,000,000,000.00		500,000	500,000.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	137,659,000.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							713,132,523,233,325.00	72,355,128,045	82,492,278,611.00
Grand Total:							713,132,886,267,153.00	72,355,174,788	82,493,247,168.00