

Daily MTM Report

Daily summary for: 28/06/2011

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			6.92280	6.95430		14.90	70,363,339.20	10,164	327,319.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		28.00000	25,000	21.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,124.00000	1,152,000	21.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		26.00000	23,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,172.00000	1,200,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		30.00000	27,000	21.38	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,076.00000	1,104,000	21.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		887.00000	914,000	20.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		41.00000	37,000	20.20	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		85.00000	75,000	17.84	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		531.00000	552,000	17.84	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		290.00000	264,000	15.03	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		136.00000	141,000	15.03	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		232.00000	207,000	14.90	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		178.00000	184,000	14.90	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		573.00000	595,000	18.14	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		77.00000	68,000	18.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		705.00000	729,000	19.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		59.00000	52,000	19.02	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		355.00000	328,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		101.00000	105,000	15.16	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		73.00000	76,000	15.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		427.00000	399,000	15.29	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		298.00000	314,000	16.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		152.00000	137,000	16.07	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,850.00000	2,880,000	30.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	3,000	30.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		449.00000	469,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		103.00000	92,000	17.25	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		371.00000	389,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		125.00000	112,000	16.66	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		62.00000	64,000	15.35	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		466.00000	437,000	15.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		322.00000	295,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		118.00000	122,000	15.09	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		156.00000	161,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		260.00000	234,000	14.96	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		616.00000	639,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		70.00000	62,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		206.00000	187,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		202.00000	214,000	15.19	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			7.01740	7.04940		15.32	140,348.00	20	44,398.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		206.00000	192,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		507.00000	525,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		194.00000	180,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		545.00000	563,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		220.00000	205,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		471.00000	488,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		170.00000	176,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		469.00000	443,000	15.31	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,047.00000	1,072,000	19.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		96.00000	89,000	19.59	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		279.00000	287,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		328.00000	304,000	15.32	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		435.00000	452,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		234.00000	219,000	16.39	109,500.00	500	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		932.00000	902,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		33.00000	35,000	15.28	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		0.00000	642,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		0.00000	159,000	17.45	79,500.00	500	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.11580	7.14900		15.39	0.00	0	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		434.00000	410,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		321.00000	330,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		410.00000	386,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		347.00000	356,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		460.00000	436,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		297.00000	306,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		453.00000	429,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		304.00000	313,000	15.34	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		379.00000	360,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		380.00000	394,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.22190	7.25670		15.64	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		456.00000	436,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		449.00000	464,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		437.00000	418,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		480.00000	496,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		479.00000	455,000	15.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		422.00000	433,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.33490	7.37040		15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		601.00000	577,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		431.00000	442,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		577.00000	554,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		457.00000	469,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		625.00000	601,000	15.76	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		405.00000	416,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		485.00000	497,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		555.00000	532,000	15.94	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.44490	7.48110		16.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		513.00000	495,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		732.00000	750,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		497.00000	480,000	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		766.00000	785,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		529.00000	511,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		698.00000	716,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		947.00000	968,000	17.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		428.00000	413,000	17.55	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.45160	8.49330		17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,119.00000	1,097,000	17.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,126.00000	1,145,000	17.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,101.00000	1,080,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,158.00000	1,178,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,136.00000	1,114,000	17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,093.00000	1,112,000	17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		816.00000	833,000	17.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,309.00000	1,285,000	17.17	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16690	9.19710		18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,447.00000	1,432,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,465,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,430.00000	1,415,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,483.00000	1,498,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,464.00000	1,448,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,417.00000	1,431,000	18.77	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.92280	6.95430			14.90	359,985.60	52	365.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			15,250.00000	13,729,000	16.07	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			29,820.00000	31,449,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		13,801.00000	12,392,000	16.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		33,371.00000	35,112,000	16.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		16,856.00000	15,217,000	15.78		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		26,426.00000	27,937,000	15.78		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.01740	7.04940		15.32		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		32,788.00000	30,446,000	15.32		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		27,848.00000	28,706,000	15.32		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		30,358.00000	28,484,000	15.54		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		30,418.00000	31,744,000	15.54		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		35,349.00000	32,950,000	15.32		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		25,409.00000	26,210,000	15.32		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.07520	11.11710		13.15	27,743,376.00		2,505	34,694.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		155.00000	139,000	14.24		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		538.00000	564,000	14.24		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		142.00000	128,000	14.37		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		575.00000	603,000	14.37		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		168.00000	151,000	14.12		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		501.00000	526,000	14.12		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		121.00000	108,000	14.61		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		654.00000	683,000	14.61		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		57.00000	50,000	15.70		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,040.00000	1,075,000	15.70		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		228.00000	241,000	13.18		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		345.00000	316,000	13.18		0.00	0	3,455.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		689.00000	654,000	13.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		72.00000	79,000	13.45	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		374.00000	344,000	13.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		207.00000	219,000	13.20	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		333.00000	353,000	13.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		250.00000	228,000	13.51	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		435.00000	404,000	13.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		168.00000	179,000	13.26	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		275.00000	293,000	13.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		292.00000	268,000	13.27	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		270.00000	247,000	13.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		303.00000	322,000	13.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.21470	11.25800		14.18	0.00	0	9,598.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		305.00000	288,000	15.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		697.00000	723,000	15.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		290.00000	275,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		732.00000	760,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		320.00000	303,000	14.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		662.00000	688,000	14.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		180.00000	170,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,122.00000	1,155,000	16.17	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		426.00000	404,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		468.00000	489,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.36010	11.40500		14.39	14,211,485.10	1,251	2,751.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		542.00000	520,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		587.00000	610,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		523.00000	501,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		618.00000	641,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		563.00000	540,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		558.00000	580,000	14.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.51490	11.56290		14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		572.00000	550,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		859.00000	885,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		556.00000	533,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		893.00000	918,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		589.00000	566,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		826.00000	851,000	15.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08580	0.08600		19.34	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		653.00000	635,000	15.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		53.00000	55,000	15.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		162.00000	156,000	19.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		562.00000	576,000	19.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,601.00000	1,581,000	16.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	16.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,400.00000	1,141,420,000	24.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08700	0.08730		19.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		847.00000	823,000	16.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		117.00000	123,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		346.00000	335,000	19.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		616.00000	635,000	19.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,736.00000	1,706,000	15.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	15.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.92510	9.90810		12.33	11,929,970.20	1,202	58,948.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		389.00000	395,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		131.00000	120,000	12.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		356.00000	362,000	12.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		148.00000	137,000	12.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		422.00000	430,000	12.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		114.00000	105,000	12.52	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		189.00000	175,000	12.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		297.00000	300,000	12.39	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		583.00000	565,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		91.00000	90,000	13.52	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		654.00000	667,000	12.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		46.00000	42,000	12.72	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		123.00000	123,000	13.16	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		465.00000	448,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		202.00000	203,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		294.00000	278,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.03490	10.02000		13.32	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		484.00000	491,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		264.00000	256,000	13.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		456.00000	462,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		286.00000	277,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		513.00000	520,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		243.00000	235,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		379.00000	384,000	13.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		359.00000	349,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.14900	10.13730		13.57	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		485.00000	491,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		448.00000	442,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		462.00000	467,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		475.00000	468,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		509.00000	515,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		422.00000	416,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,176.00000	1,186,000	13.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		89.00000	87,000	13.25	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.23400	386.89900			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.01900	392.70200			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.79400	355.53500			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.10800	360.86700			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20930	7.18600		10.92	0.00	0	25,686.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		559.00000	580,000	13.21	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		23.00000	21,000	13.21	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		514.00000	534,000	13.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		28.00000	25,000	13.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		605.00000	626,000	13.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		19.00000	17,000	13.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		58.00000	62,000	12.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		372.00000	353,000	12.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		68.00000	73,000	11.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		332.00000	314,000	11.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		270.00000	285,000	11.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		84.00000	76,000	11.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		145.00000	154,000	10.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		159.00000	145,000	10.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		50.00000	53,000	12.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		414.00000	394,000	12.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		172.00000	183,000	11.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		136.00000	124,000	11.13	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.22760	7.20590		11.26	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		607.00000	625,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		51.00000	47,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		566.00000	584,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		60.00000	56,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		649.00000	667,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		43.00000	39,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		124.00000	131,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		418.00000	403,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		176.00000	186,000	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		270.00000	258,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.24890	7.23070		11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		273.00000	280,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		292.00000	281,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		254.00000	260,000	11.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		323.00000	311,000	11.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		298.00000	305,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		267.00000	256,000	11.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.19220	8.15230		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,324.00000	1,349,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		472.00000	457,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,297.00000	1,321,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		495.00000	479,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,352.00000	1,377,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		450.00000	435,000	12.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.02010	7.03570		11.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		83.00000	74,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		297.00000	304,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		71.00000	62,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		335.00000	342,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		97.00000	87,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		261.00000	267,000	11.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.10220	7.11840		12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		193.00000	182,000	12.60	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	7.25	Put		325.00000	330,000	12.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		177.00000	167,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		359.00000	365,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		211.00000	199,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		293.00000	297,000	12.44	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02860	0.02630			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.12710	0.13470			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34320	8.34100		15.27	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		726.00000	727,000	15.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		35.00000	34,000	15.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		683.00000	684,000	15.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		42.00000	41,000	15.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		770.00000	771,000	15.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		29.00000	28,000	15.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		222.00000	218,000	15.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		281.00000	275,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.46570	8.46490		15.61	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		447.00000	444,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		282.00000	278,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		422.00000	419,000	15.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		307.00000	303,000	15.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		473.00000	471,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		258.00000	255,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.50	Call		354.00000	351,000	15.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.50	Put		389.00000	385,000	15.76	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.61100	160.82000			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.77600	162.98800			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				355.71900	356.42300			3,557,190.00	1	180.00
GOVI On	04/08/2011	GOVI		348.00	Call		84,230.00000	77,190,000		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		84,130.00000	77,090,000		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		84,330.00000	77,290,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				361.04700	361.76900			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		47,690.00000	40,470,000		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		47,590.00000	40,370,000		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		47,790.00000	40,570,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.91800	155.92000			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.25400	158.25900			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			412.69200	415.95800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.62000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.66000	5.65000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75000	5.74000			0.00	0	16,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.81000	5.80000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.93000	5.92000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.01000	6.01000			0.00	0	5,491.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.39000	6.40000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.71000	6.69000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.97000	6.95000			0.00	0	44,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.22000	7.21000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.51000	7.50000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.80000	7.79000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.42100	350.36100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.65400	355.61600			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			7.48400	7.43300		3.50	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		710.00000	593,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		447.00000	530,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		829.00000	702,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		371.00000	444,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		602.00000	496,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		535.00000	629,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,137.00000	1,285,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		217.00000	165,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		304.00000	366,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		958.00000	820,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,556.00000	1,386,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		125.00000	156,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,978.00000	2,782,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		13.00000	17,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.59800	7.54200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,798.00000	2,624,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		223.00000	256,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,951.00000	2,774,000	3.67	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	03/11/2011	Bond Future	8.30	Put		197.00000	227,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,647.00000	2,476,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		252.00000	287,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.72400	7.66400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,326.00000	3,165,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		493.00000	538,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,460.00000	3,296,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		460.00000	502,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,194.00000	3,035,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		528.00000	575,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.87000	7.80200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,466.00000	2,327,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,044.00000	1,122,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,572.00000	2,429,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		992.00000	1,066,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,362.00000	2,226,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,097.00000	1,179,000	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			8.57900	8.54900		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		491.00000	415,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,373.00000	3,581,000	9.87	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	8.30	Call		611.00000	522,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,004.00000	3,199,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		389.00000	325,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,763.00000	3,983,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,658.00000	2,840,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		751.00000	649,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		923.00000	1,006,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,340.00000	2,140,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,053.00000	3,805,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		344.00000	380,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,201.00000	9,918,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		6.00000	7,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.65600	8.62500		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,107.00000	4,902,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,695.00000	1,777,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,413.00000	5,202,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,557.00000	1,634,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,809.00000	4,610,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,843.00000	1,932,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,544.00000	2,658,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,698.00000	3,524,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.73300	8.70100		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,547.00000	5,359,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,863.00000	2,967,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,821.00000	5,628,000	11.47	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	02/02/2012	Bond Future	9.05	Put		2,697.00000	2,796,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,279.00000	5,095,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,037.00000	3,145,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81500	8.78100		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,275.00000	6,092,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,336.00000	4,458,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,528.00000	6,341,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,153.00000	4,271,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,027.00000	5,847,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,527.00000	4,651,000	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			214.73562	214.67648			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,676.00000	2,736,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,626.00000	2,686,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,726.00000	2,786,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future			235.17057	235.09708			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,597.00000	3,671,000		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		3,547.00000	3,621,000		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		3,647.00000	3,721,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.10100	7.05500		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		742.00000	638,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		151.00000	187,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		859.00000	748,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		117.00000	146,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		634.00000	538,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		194.00000	238,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.19400	7.14300		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,515.00000	2,388,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		126.00000	143,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,638.00000	2,509,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		112.00000	127,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,393.00000	2,267,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		142.00000	160,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.29500	7.23900		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,822.00000	2,698,000	3.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.25	Put		223.00000	245,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,933.00000	2,808,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		207.00000	228,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,714.00000	2,592,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		241.00000	265,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.42000	7.35600		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,725.00000	1,628,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		787.00000	843,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,803.00000	1,704,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		747.00000	801,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,647.00000	1,553,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		828.00000	887,000	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			174.83294	175.05962			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,060.00000	173,833,000		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		174,010.00000	173,783,000		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		174,110.00000	173,883,000		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			177.42295	177.65660			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,157.00000	176,923,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		177,107.00000	176,873,000		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		177,207.00000	176,973,000		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			8.08200	8.05700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		577.00000	517,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		850.00000	909,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		691.00000	624,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		724.00000	777,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		477.00000	423,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		989.00000	1,055,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.19000	8.16300		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,301.00000	2,213,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		768.00000	804,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,457.00000	2,366,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		699.00000	732,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,149.00000	2,064,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		841.00000	880,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.30500	8.27800		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,166.00000	3,082,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,111.00000	1,146,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,314.00000	3,229,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,045.00000	1,079,000	6.25	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	02/02/2012	Bond Future	8.70	Call		3,020.00000	2,939,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,181.00000	1,218,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.43200	8.40100		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,055.00000	2,972,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,593.00000	1,641,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,188.00000	3,103,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,519.00000	1,565,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,925.00000	2,844,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,671.00000	1,721,000	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			8.27400	8.24000		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		307.00000	255,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,613.00000	1,744,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		385.00000	323,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,417.00000	1,538,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		242.00000	198,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,823.00000	1,962,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.37600	8.33900		6.75	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,934.00000	2,794,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		814.00000	867,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,116.00000	2,973,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		742.00000	792,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,756.00000	2,620,000	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
R204	On	03/11/2011	Bond Future	8.70	Put		891.00000	948,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.48100	8.44200		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,817.00000	3,675,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,043.00000	1,098,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,993.00000	3,848,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		975.00000	1,027,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,644.00000	3,504,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,115.00000	1,172,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.59700	8.55500		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,212.00000	3,092,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,264.00000	2,349,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,354.00000	3,231,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,165.00000	2,247,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,073.00000	2,956,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,367.00000	2,455,000	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			6.93100	6.88500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		440.00000	374,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		185.00000	221,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		515.00000	443,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		149.00000	179,000	2.27	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	04/08/2011	Bond Future	6.95	Call		372.00000	311,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		228.00000	269,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.03100	6.97900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,650.00000	1,560,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		116.00000	130,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,735.00000	1,644,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		102.00000	116,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,564.00000	1,476,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		128.00000	145,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.14900	7.08900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,819.00000	1,732,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		205.00000	226,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,893.00000	1,805,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		192.00000	211,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,747.00000	1,662,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		221.00000	243,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.31700	7.24300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		988.00000	920,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		586.00000	634,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,036.00000	967,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		556.00000	603,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		940.00000	874,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		616.00000	666,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future			8.36200	8.33700		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		623.00000	555,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,123.00000	1,197,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		749.00000	674,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		961.00000	1,029,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		512.00000	452,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,300.00000	1,383,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.45300	8.42700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,827.00000	2,726,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,048.00000	1,092,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,011.00000	2,907,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		961.00000	1,001,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,643.00000	2,544,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,137.00000	1,183,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.54800	8.52200		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,782.00000	3,682,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,235.00000	1,276,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,964.00000	3,861,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,156.00000	1,194,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,604.00000	3,505,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,319.00000	1,361,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.65500	8.62600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,253.00000	3,165,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,603.00000	2,667,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,401.00000	3,311,000	8.43	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	03/05/2012	Bond Future	8.80	Put		2,490.00000	2,553,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,109.00000	3,023,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,720.00000	2,787,000	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
R208	On	04/08/2011	Bond Future			8.39300	8.36400		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		642.00000	564,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,339.00000	1,437,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		770.00000	682,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,160.00000	1,248,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		529.00000	461,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,533.00000	1,642,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47800	8.44700		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,857.00000	2,730,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,079.00000	1,136,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,053.00000	2,922,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		986.00000	1,039,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,667.00000	2,544,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,179.00000	1,240,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56500	8.53300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,087.00000	3,958,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,426.00000	1,483,000	9.12	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	02/02/2012	Bond Future	9.05	Call		4,280.00000	4,148,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,341.00000	1,394,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,898.00000	3,772,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,517.00000	1,577,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.65900	8.62500		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,286.00000	4,162,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,192.00000	2,261,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,462.00000	4,336,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,094.00000	2,160,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,114.00000	3,993,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,296.00000	2,367,000	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			8.87000	8.80400		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		410.00000	293,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,881.00000	3,284,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		511.00000	373,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,567.00000	2,949,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		325.00000	228,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,215.00000	3,638,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,223.00000	8,704,000	14.31	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	04/08/2011	Bond Future	10.10	Put		3.00000	4,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93500	8.86700		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,104.00000	1,860,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,028.00000	3,313,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,286.00000	2,029,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,813.00000	3,085,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,931.00000	1,701,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,256.00000	3,555,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00000	8.93100		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,781.00000	3,489,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,251.00000	3,489,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,987.00000	3,686,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,076.00000	3,306,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,580.00000	3,298,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,433.00000	3,682,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06800	8.99700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,222.00000	3,935,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,199.00000	4,451,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,418.00000	4,124,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,015.00000	4,260,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,031.00000	3,752,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,391.00000	4,651,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			131.10748	131.06646			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,066.00000	25,107,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,016.00000	25,057,000		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		25,116.00000	25,157,000		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			107.99268	107.96012			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,460.00000	106,493,000		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		106,410.00000	106,443,000		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		106,510.00000	106,543,000		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			109.59260	109.56193			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,312.00000	108,343,000		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		108,262.00000	108,293,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Call		108,362.00000	108,393,000		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			106.91174	106.87792			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,378.00000	104,412,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,328.00000	104,362,000		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		104,428.00000	104,462,000		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			108.49570	108.46364			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,964.00000	105,996,000		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		105,914.00000	105,946,000		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		106,014.00000	106,046,000		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			8.85700	8.80700			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		6,911.00000	7,313,000		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		6,459.00000	6,860,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	7.95	Put		7,367.00000	7,769,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92900	8.87800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,028.00000	1,432,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		624.00000	1,028,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,434.00000	1,838,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00400	8.95100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		383.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	31,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		771.00000	357,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		8.00000	422,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.07700	9.02200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,735.00000	1,311,000		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		2,108.00000	1,685,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,359.00000	936,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,068.42000	14,081.56000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.48100	352.15100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.22000	356.89800			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07100	1.07290		14.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		205.00000	194,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		476.00000	484,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		101.00000	94,000	17.03	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		872.00000	884,000	17.03	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		418.00000	401,000	14.04	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	On	19/09/2011	Foreign Exchange Future	1.05	Put		189.00000	191,000	14.04	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.08900	1.09140		15.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		427.00000	410,000	15.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		513.00000	520,000	15.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		273.00000	261,000	16.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		859.00000	871,000	16.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		669.00000	646,000	14.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		255.00000	256,000	14.36	0.00	0	0.00

Total for Derivatives : **128,494,694.10** **16,195** **968,641.00**

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA380L	On	01/08/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
AA380L	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
AA383L	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014			100.00000	100.00000			3,600,000,000,000.00	36,000,000	6,000,000.00
AB08	On	03/05/2017			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP11	On	31/03/2013			100.00000	100.00000			104,200,000,000,000.00	1,042,000,000	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			5,700,000,000,000.00	57,000,000	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			300,000,000,000.00	3,000,000	700,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			84,484,200,000.00	844,842	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	100,000.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP49L	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		500,000,000,000.00	0.00	5,000,000	13,500,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	500,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	11,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00		30,000,000	15,000,000.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A2	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011	Spot Bond			100.00000	100.00000		1,520,000,000,000.00	15,200,000,000.00	15,200,000	3,800,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000		300,000,000,000.00	3,000,000,000.00	3,000,000	5,000,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			28,800,000,000,000.00	288,000,000	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,800,000,000,000.00	48,000,000	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,400,000,000,000.00	274,000,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			148,600,000,000,000.00	1,486,000,000	116,010,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	800,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,600,000,000,000.00	46,000,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		62,249,500,000,000.00		622,495,000	209,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,001,398,300,000.00		432,583,600	113,466,400.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,640,000,000,000.00		364,000,000	158,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		580,900,000,000.00		74,000,000	116,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,965,000,000,000.00		262,000,000	131,020,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			740,000,000,000.00	7,400,000	23,700,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	131,800,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,173,790,000,000.00	21,737,900	21,737,900.00
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	100,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			80,000,000,000.00	800,000	400,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS53	On	27/06/2012	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	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	8,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	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
GPT1A:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000		180,000,000,000.00		1,800,000	400,000.00
HMS1B	On	19/07/2015			100.00000	100.00000		60,000,000,000.00		600,000	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	22,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	153,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		2,400,000,000,000.00	24,000,000,000.00	24,000,000	13,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00	1,200,000,000.00	1,200,000	300,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000,000.00	30,000,000	5,040,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000		240,000,000,000.00	2,400,000,000.00	2,400,000	600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00		25,000,000	1,000,000.00
IND141	On	11/10/2011			100.00000	100.00000		61,500,000,000,000.00		615,000,000	470,000,000.00
IND142	On	18/10/2011			100.00000	100.00000		21,200,000,000,000.00		212,000,000	200,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	720,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000	39,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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		400,000,000,000.00	4,000,000	4,000,000	1,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000,000	15,000,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000,000	5,000,000.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000,000	10,140,000.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			60,000,000.00	600,000	100,000.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		51,800,000,000,000.00	518,000,000	63,000,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000		340,000,000,000.00		3,400,000	1,700,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	1,000,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	400,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	2,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		460,000,000,000.00		4,600,000	1,100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		220,000,000,000.00		2,200,000	400,000.00
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		60,000,000,000.00		600,000	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	4,600,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1'On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1'On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1'On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 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
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		10,600,000,000,000.00		106,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		5,400,000,000,000.00		54,000,000	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,200,000,000,000.00		132,000,000	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
NTC11	On	18/04/2014			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
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		9,600,000,000,000.00		96,000,000	1,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		60,000,000,000.00		600,000	100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000		180,000,000,000.00		1,800,000	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.48500	5.43500			87,760,000,000.00	16,000,000	3,200,900.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.43500	7.38500			250,371,878,748,985.00	33,674,765,131	12,455,323,742.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.54500	8.51500			164,756,687,504,960.00	19,281,063,488	9,306,734,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000			9,419,303,718,000.00	7,849,419,765	2,570,105,165.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			2,105,015,487,180.00	819,072,174	313,608,682.00
R201	On	21/12/2014	Spot Bond			7.06000	7.01500			52,010,172,588,200.00	7,366,879,970	3,359,002,370.00
R202	On	07/12/2033	Spot Bond			2.56000	2.55000			6,316,162,938,880.00	2,467,251,148	1,785,966,330.00
R203	On	15/09/2017	Spot Bond			8.03500	8.01000			92,614,623,204,535.00	11,526,399,901	4,301,748,901.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.23000	8.19500			145,565,540,582,480.00	17,687,185,976	6,310,475,976.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.88500	6.84000			61,702,831,751,355.00	8,961,921,823	2,791,711,823.00
R207	On	15/01/2020	Spot Bond			8.32000	8.29500			220,085,349,835,520.00	26,452,566,086	7,976,524,486.00
R208	On	31/03/2021	Spot Bond			8.35500	8.32500			152,218,984,168,635.00	18,218,908,937	7,798,381,937.00
R209	On	31/03/2036	Spot Bond			8.84000	8.77500			194,858,454,508,640.00	22,042,811,596	11,225,798,596.00
R210	On	31/03/2028	Spot Bond			2.61000	2.61000			4,113,366,203,970.00	1,576,002,377	474,339,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000			4,316,005,418,000.00	2,158,002,709	1,049,758,709.00
R212	On	31/01/2022	Spot Bond			2.55000	2.55000			1,193,404,411,500.00	468,001,730	234,551,730.00
R213	On	28/02/2031	Spot Bond			8.82500	8.77500			24,630,575,000,000.00	2,791,000,000	1,440,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			24,895,000,000,000.00	3,830,000,000	2,132,930,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000		600,000,000.00	600,000,000.00	6,000,000	3,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	20,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	36,120,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	67,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,096,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	100,000.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			19,200,000,000,000.00	192,000,000	62,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000,000.00	30,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00	14,000,000,000.00	14,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000		154,000,000,000.00	1,540,000,000.00	1,540,000	501,340,000.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	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
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		400,000,000,000.00		4,000,000	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,400,000,000,000.00		2,014,000,000	995,978,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		76,000,000,000,000.00		760,000,000	233,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		23,800,000,000,000.00		238,000,000	75,400,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		20,759,331,200,000.00		207,593,312	107,593,312.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	19,000,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			4,500,000,000,000.00	45,000,000	45,000,000.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			28,000,000,000,000.00	280,000,000	35,010,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			7,600,000,000,000.00	76,000,000	20,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		18,800,000,000,000.00	188,000,000	188,000,000	52,710,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		41,567,900,000,000.00	415,679,000	415,679,000	209,679,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		14,600,000,000,000.00	146,000,000	146,000,000	73,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		26,000,000,000,000.00		260,000,000	135,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	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
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 :							2,566,997,419,770,840.00	199,775,326,465	81,314,823,739.00
Grand Total:							2,566,997,548,265,530.00	19,775,342,660	81,315,792,380.00