

Daily MTM Report

Daily summary for: 30/06/2011

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			6.86110	6.92650		14.87	215,514,012.10	31,411	330,247.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		25.00000	20,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,149.00000	1,209,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		23.00000	19,000	22.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,197.00000	1,258,000	22.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		27.00000	22,000	21.68	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,101.00000	1,161,000	21.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		911.00000	969,000	20.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		37.00000	30,000	20.49	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		76.00000	63,000	18.13	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		550.00000	602,000	18.13	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		265.00000	224,000	14.91	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		139.00000	163,000	14.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		209.00000	177,000	15.17	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		183.00000	216,000	15.17	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		593.00000	646,000	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		69.00000	57,000	18.42	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		726.00000	782,000	19.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		52.00000	43,000	19.31	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		329.00000	282,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		103.00000	121,000	15.00	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		74.00000	88,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		400.00000	349,000	15.08	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		312.00000	355,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		138.00000	116,000	16.35	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,877.00000	2,941,000	30.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	2,000	30.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		466.00000	516,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		92.00000	77,000	17.53	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		386.00000	433,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		112.00000	94,000	16.94	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		62.00000	74,000	15.13	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		438.00000	385,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		296.00000	252,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		120.00000	141,000	14.96	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		160.00000	186,000	14.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		236.00000	197,000	14.87	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		636.00000	691,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		62.00000	52,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		188.00000	159,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		212.00000	248,000	15.46	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	7.65	Call		47.00000	39,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		771.00000	828,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		124.00000	104,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		348.00000	393,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		170.00000	143,000	15.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		244.00000	282,000	15.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		561.00000	503,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		35.00000	42,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		40.00000	33,000	20.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		864.00000	922,000	20.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,178.00000	1,113,000	16.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		2.00000	2,000	16.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		102.00000	85,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		426.00000	474,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		0.00000	47,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		0.00000	736,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		0.00000	1,063,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	2,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95450	7.02140		15.40	347,725.00	50	44,438.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		194.00000	174,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		523.00000	570,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		182.00000	163,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		561.00000	609,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		207.00000	185,000	16.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		486.00000	531,000	16.90	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	6.75	Put		175.00000	197,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		446.00000	401,000	15.34	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,069.00000	1,127,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		90.00000	81,000	19.90	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		286.00000	322,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		307.00000	276,000	15.61	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		450.00000	494,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		221.00000	198,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		905.00000	844,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		34.00000	40,000	15.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		640.00000	690,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		161.00000	144,000	17.75	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		656.00000	601,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		85.00000	97,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		695.00000	639,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		74.00000	85,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		819.00000	759,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		48.00000	55,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		86.00000	77,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,115.00000	1,173,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,089.00000	1,024,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		18.00000	20,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		171.00000	153,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		600.00000	649,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		478.00000	431,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		157.00000	177,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		415.00000	373,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		194.00000	219,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		101.00000	90,000	19.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		980.00000	1,036,000	19.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		126.00000	113,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		805.00000	859,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		0.00000	346,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	242,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.05240	7.12050		15.44	119,890.80	17	13,385.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		415.00000	376,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		331.00000	360,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		391.00000	356,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		357.00000	390,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		440.00000	400,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		306.00000	334,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		433.00000	393,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		313.00000	341,000	15.41	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		365.00000	333,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		395.00000	431,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		329.00000	300,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		459.00000	498,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		544.00000	498,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		224.00000	246,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		346.00000	316,000	15.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		426.00000	464,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		575.00000	527,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		205.00000	225,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		244.00000	221,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		674.00000	719,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		168.00000	152,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		998.00000	1,050,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		282.00000	257,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		562.00000	605,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		125.00000	114,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,305.00000	1,362,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		0.00000	558,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	206,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	109,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		0.00000	1,407,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		0.00000	470,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	268,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		0.00000	146,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		0.00000	1,094,000	18.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.15730	7.22640		15.70	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		440.00000	408,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		464.00000	501,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		422.00000	391,000	16.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		496.00000	534,000	16.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		459.00000	426,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		433.00000	469,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.26680	7.33570		15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		579.00000	540,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		443.00000	473,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		556.00000	519,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		470.00000	502,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		603.00000	563,000	15.85	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		417.00000	446,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		498.00000	533,000	16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		534.00000	500,000	16.11	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.37330	7.44170		16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		496.00000	467,000	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		754.00000	794,000	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		480.00000	453,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		788.00000	830,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		511.00000	482,000	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		719.00000	759,000	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		971.00000	1,016,000	17.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		413.00000	389,000	17.72	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.35500	8.41520		17.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,080.00000	1,049,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,165.00000	1,194,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,063.00000	1,033,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,198.00000	1,228,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,097.00000	1,066,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,132.00000	1,161,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		850.00000	875,000	17.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,265.00000	1,230,000	17.27	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.11130	9.17150		18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,438.00000	1,407,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,467.00000	1,496,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,421.00000	1,391,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,500.00000	1,530,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,455.00000	1,423,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,434.00000	1,462,000	18.87	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.86110	6.92650			14.87	198,971.90	29	321.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,793.00000	11,581,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			31,143.00000	35,471,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,448.00000	10,426,000	16.65	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			34,798.00000	39,316,000	16.65	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			15,292.00000	12,874,000	16.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			27,642.00000	31,764,000	16.05	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.95450	7.02140			15.40	0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			30,684.00000	27,592,000	15.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			28,544.00000	32,142,000	15.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			28,711.00000	25,793,000	15.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			31,571.00000	35,343,000	15.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			33,189.00000	29,523,000	15.40	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			26,049.00000	29,073,000	15.40	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			10.99550	11.08830		12.96	97,651,035.50	8,881	40,262.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		140.00000	114,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		552.00000	619,000	14.26	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		129.00000	104,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		591.00000	659,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		152.00000	124,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		514.00000	579,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		109.00000	88,000	14.65	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		671.00000	743,000	14.65	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		51.00000	40,000	15.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,063.00000	1,145,000	15.82	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		234.00000	270,000	12.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		322.00000	265,000	12.96	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		661.00000	583,000	13.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		73.00000	88,000	13.10	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		349.00000	291,000	12.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		211.00000	246,000	12.97	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		342.00000	396,000	13.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		230.00000	191,000	13.48	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		409.00000	346,000	13.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		171.00000	201,000	13.00	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		282.00000	330,000	13.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		270.00000	225,000	13.22	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		250.00000	207,000	13.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		312.00000	362,000	13.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		71.00000	57,000	15.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		883.00000	962,000	15.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		92.00000	74,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		754.00000	829,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		84.00000	68,000	15.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		796.00000	873,000	15.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		212.00000	175,000	13.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		374.00000	430,000	13.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		475.00000	407,000	13.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		137.00000	162,000	13.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		0.00000	80,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		0.00000	785,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		0.00000	62,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		0.00000	917,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		0.00000	473,000	13.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	128,000	13.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.13300	11.22840		14.09	8,483,346.00	762	9,960.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		291.00000	256,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		713.00000	773,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		277.00000	244,000	15.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		749.00000	811,000	15.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		305.00000	270,000	14.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		677.00000	737,000	14.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		171.00000	149,000	16.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,143.00000	1,216,000	16.19	0.00	0	250.00

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	11.30	Call		408.00000	363,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		480.00000	530,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		228.00000	200,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		900.00000	967,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		264.00000	232,000	15.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		786.00000	849,000	15.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		0.00000	800,000	13.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		0.00000	167,000	13.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		0.00000	666,000	13.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		0.00000	233,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.27660	11.37380		14.40	8,604,045.80	763	2,759.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		527.00000	484,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		603.00000	657,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		508.00000	467,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		634.00000	690,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		546.00000	503,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		572.00000	626,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		489.00000	449,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		665.00000	722,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		378.00000	346,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		904.00000	969,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		747.00000	688,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		373.00000	411,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		407.00000	373,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		833.00000	896,000	15.34	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	12.30	Call		283.00000	259,000	16.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,209.00000	1,282,000	16.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		0.00000	522,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		0.00000	595,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	743,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	366,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		0.00000	402,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		0.00000	825,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	635,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		0.00000	458,000	14.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.42800	11.52740		14.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		551.00000	507,000	15.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		874.00000	929,000	15.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		534.00000	492,000	15.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		907.00000	964,000	15.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		567.00000	523,000	15.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		840.00000	895,000	15.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08500	0.08570		19.75	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		627.00000	570,000	15.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		57.00000	70,000	15.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		153.00000	134,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		583.00000	634,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,571.00000	1,501,000	16.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.91	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,430.00000	1,141,500,000	24.91	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08620	0.08690		19.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		815.00000	763,000	16.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		125.00000	143,000	16.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		331.00000	307,000	19.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		641.00000	687,000	19.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,696.00000	1,628,000	15.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	8,000	15.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.91910	9.94170		12.01	82,308,691.80	8,298	58,918.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		403.00000	384,000	12.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		111.00000	115,000	12.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		369.00000	350,000	12.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		127.00000	131,000	12.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		438.00000	419,000	12.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		96.00000	100,000	12.22	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		164.00000	169,000	12.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		306.00000	288,000	12.08	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		547.00000	563,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		89.00000	82,000	13.26	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		678.00000	658,000	12.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		36.00000	39,000	12.43	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		123.00000	114,000	12.89	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		431.00000	445,000	12.89	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	10.00	Call		204.00000	191,000	12.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		262.00000	272,000	12.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		52.00000	47,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		760.00000	778,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		594.00000	573,000	12.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		52.00000	54,000	12.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		65.00000	59,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		673.00000	690,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		0.00000	53,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		0.00000	734,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.02600	10.05030		13.05	2,927,592.00	292	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		495.00000	478,000	13.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		245.00000	252,000	13.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		466.00000	449,000	13.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		266.00000	273,000	13.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		525.00000	507,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		225.00000	231,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		387.00000	371,000	13.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		337.00000	345,000	13.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		655.00000	636,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		155.00000	160,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		841.00000	820,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		91.00000	94,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		0.00000	744,000	12.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		0.00000	118,000	12.93	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			10.13730	10.16290		13.37	45,617,850.00	4,500	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		494.00000	476,000	13.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		431.00000	439,000	13.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		470.00000	453,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		457.00000	466,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		518.00000	500,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		405.00000	413,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,197.00000	1,171,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		84.00000	84,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		431.00000	414,000	13.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		518.00000	527,000	13.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		655.00000	634,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		292.00000	297,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,240.00000	1,215,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		77.00000	78,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		598.00000	578,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		335.00000	341,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		0.00000	305,000	14.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		0.00000	768,000	14.34	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.65600	384.44000			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.41500	390.19700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.50600	353.33000			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			358.79900	358.62100			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			7.27500	7.29490		10.80	4,874,250.00	670	25,316.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		660.00000	640,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		15.00000	15,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		613.00000	593,000	13.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		18.00000	18,000	13.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		707.00000	687,000	13.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	12,000	13.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		81.00000	75,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		286.00000	300,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		94.00000	88,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		249.00000	263,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		351.00000	333,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		56.00000	58,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		207.00000	190,000	11.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		112.00000	115,000	11.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		69.00000	64,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		324.00000	339,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		240.00000	223,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		95.00000	98,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		20.00000	18,000	13.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		675.00000	693,000	13.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		567.00000	547,000	12.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		22.00000	22,000	12.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		17.00000	16,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		722.00000	741,000	13.75	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			7.29080	7.31280		11.28	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		699.00000	679,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		36.00000	38,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		656.00000	636,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		43.00000	45,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		742.00000	722,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		29.00000	31,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		162.00000	153,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		349.00000	362,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		227.00000	215,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		214.00000	224,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.31070	7.33450		11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		324.00000	311,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		240.00000	250,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		297.00000	286,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		263.00000	275,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		352.00000	338,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		218.00000	227,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		257.00000	247,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		323.00000	336,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		511.00000	494,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		127.00000	133,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		154.00000	147,000	12.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		570.00000	586,000	12.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		0.00000	229,000	11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		0.00000	368,000	11.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		0.00000	460,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	149,000	11.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.27500	8.27980		13.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,408.00000	1,402,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		428.00000	427,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,380.00000	1,374,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		450.00000	449,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,437.00000	1,430,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		407.00000	405,000	12.56	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.09390	7.12270		11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		105.00000	91,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		232.00000	247,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		90.00000	78,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		267.00000	284,000	11.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		123.00000	107,000	11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		200.00000	213,000	11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		17.00000	14,000	13.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		694.00000	720,000	13.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		20.00000	16,000	13.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		647.00000	672,000	13.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	12,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		0.00000	768,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		0.00000	33,000	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		0.00000	489,000	12.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.17390	7.20460		12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		222.00000	208,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		267.00000	284,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		204.00000	190,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		299.00000	316,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		242.00000	227,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		237.00000	253,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		110.00000	102,000	13.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		555.00000	578,000	13.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		496.00000	469,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		91.00000	95,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		0.00000	111,000	13.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		0.00000	537,000	13.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		0.00000	433,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		0.00000	109,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		0.00000	159,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	385,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		0.00000	398,000	12.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		0.00000	124,000	12.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		0.00000	145,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	421,000	13.01	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03250	0.02840			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.11120	0.12850			0.00	0	21,898.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO _n	19/09/2011	Foreign Exchange Future			8.15110	8.28980		15.03	0.00	0	960.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.65	Call		679.00000	559,000	15.13	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.65	Put		39.00000	58,000	15.13	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.70	Call		636.00000	519,000	15.12	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.70	Put		46.00000	68,000	15.12	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.60	Call		722.00000	600,000	15.15	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.60	Put		32.00000	49,000	15.15	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.40	Call		195.00000	141,000	15.77	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.40	Put		305.00000	390,000	15.77	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	9.05	Call		53.00000	36,000	17.72	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	9.05	Put		813.00000	935,000	17.72	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	9.00	Call		59.00000	40,000	17.57	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	9.00	Put		769.00000	889,000	17.57	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.80	Call		555.00000	444,000	15.10	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	7.80	Put		65.00000	93,000	15.10	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.95	Call		0.00000	44,000	17.42	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.95	Put		0.00000	843,000	17.42	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.80	Call		0.00000	61,000	16.97	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.80	Put		0.00000	710,000	16.97	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.85	Call		0.00000	55,000	17.12	0.00	0	0.00
CHF / RO _n	19/09/2011	Foreign Exchange Future	8.85	Put		0.00000	754,000	17.12	0.00	0	0.00
CHF / RO _n	19/12/2011	Foreign Exchange Future			8.26870	8.41100		15.40	0.00	0	50.00
CHF / RO _n	19/12/2011	Foreign Exchange Future	8.30	Call		412.00000	337,000	15.55	0.00	0	0.00
CHF / RO _n	19/12/2011	Foreign Exchange Future	8.30	Put		301.00000	368,000	15.55	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	8.35	Call		388.00000	318,000	15.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		327.00000	399,000	15.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		438.00000	358,000	15.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		277.00000	339,000	15.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		326.00000	267,000	16.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		415.00000	498,000	16.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		492.00000	405,000	15.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		231.00000	286,000	15.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		648.00000	545,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		137.00000	176,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		308.00000	252,000	16.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		447.00000	533,000	16.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		208.00000	168,000	17.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		697.00000	799,000	17.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		121.00000	98,000	18.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,110.00000	1,229,000	18.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		158.00000	128,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		897.00000	1,009,000	18.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		0.00000	283,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		0.00000	464,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		0.00000	485,000	15.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		0.00000	216,000	15.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		0.00000	644,000	14.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		0.00000	125,000	14.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		0.00000	188,000	17.09	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		8.80	Put		0.00000	719,000	17.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		0.00000	716,000	14.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		0.00000	97,000	14.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		0.00000	211,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		0.00000	642,000	16.78	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.37600	160.32500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.54000	162.48700			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				354.44600	354.28100			0.00	0	180.00
GOVI On	04/08/2011	GOVI		348.00	Call		62,810.00000	64,460,000		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		62,710.00000	64,360,000		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		62,910.00000	64,560,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				359.75200	359.58600			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		25,860.00000	27,520,000		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		25,760.00000	27,420,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		25,960.00000	27,620,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.84200	155.86700			0.00	0	69.00
IGOV	On	03/11/2011	Index Future			158.17600	158.20100			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.33300	415.46500			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			5.61000	5.61000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.64000	5.65000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.71000	5.73000			0.00	0	16,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.76000	5.80000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.87000	5.92000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.97000	6.02000			0.00	0	5,491.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.36000	6.40000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.70000	6.72000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.95000	6.97000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.20000	7.24000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.50000	7.53000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.80000	7.82000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			348.05800	347.82300			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.26900	353.03100			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			7.54600	7.54700		3.50	6,303,289.50	50	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		466.00000	460,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		650.00000	640,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		561.00000	555,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		549.00000	539,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		383.00000	377,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		763.00000	753,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,480.00000	1,472,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		114.00000	110,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		459.00000	450,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		666.00000	661,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,187.00000	1,184,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		203.00000	196,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,543.00000	2,545,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		24.00000	22,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.66500	7.66600		3.50	0.00	0	3,358.00

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	8.25	Call		2,419.00000	2,419,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		301.00000	297,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,565.00000	2,565,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		267.00000	264,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,275.00000	2,275,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		336.00000	332,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.79700	7.79900		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,969.00000	2,971,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		599.00000	594,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,097.00000	3,099,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		560.00000	556,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,843.00000	2,845,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		640.00000	635,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.95000	7.95100		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,167.00000	2,166,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,220.00000	1,216,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,266.00000	2,265,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,162.00000	1,158,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,069.00000	2,069,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,280.00000	1,277,000	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

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			8.62100	8.63200		10.00	10,552,377.60	90	11,226.00
R186	On	04/08/2011	Bond Future	8.25	Call		310.00000	315,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,974.00000	3,876,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		398.00000	404,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,573.00000	3,476,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		239.00000	242,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,396.00000	4,295,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,191.00000	3,097,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		502.00000	511,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,187.00000	1,123,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,822.00000	1,861,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,390.00000	3,456,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		463.00000	426,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,421.00000	9,523,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		8.00000	7,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.69900	8.71000		10.75	21,298,338.27	179	13,610.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,563.00000	4,617,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,937.00000	1,890,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,853.00000	4,910,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,783.00000	1,739,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,281.00000	4,333,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,102.00000	2,052,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,873.00000	2,813,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,240.00000	3,282,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.77800	8.79000		11.25	0.00	0	2,500.00

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	9.00	Call		5,039.00000	5,094,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,164.00000	3,110,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,300.00000	5,357,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,985.00000	2,933,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,784.00000	4,838,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,351.00000	3,296,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.86200	8.87400		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,787.00000	5,838,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,678.00000	4,622,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,029.00000	6,082,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,484.00000	4,430,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,550.00000	5,599,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,879.00000	4,821,000	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			214.69824	214.70767			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,708.00000	2,698,000		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		2,658.00000	2,648,000		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		2,758.00000	2,748,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.16461	235.16615			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,666.00000	3,665,000		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		3,616.00000	3,615,000		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		3,716.00000	3,715,000		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			7.15300	7.16000		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		516.00000	525,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		244.00000	232,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		617.00000	627,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		194.00000	183,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		427.00000	434,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		306.00000	292,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.25200	7.25900		3.00	0.00	0	853.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,230.00000	2,244,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		168.00000	163,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,348.00000	2,363,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		149.00000	144,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,111.00000	2,125,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		187.00000	181,000	3.23	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			7.35800	7.36600		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,545.00000	2,560,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		277.00000	271,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,653.00000	2,669,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		258.00000	253,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,441.00000	2,456,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		299.00000	293,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49100	7.49900		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,514.00000	1,523,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		918.00000	908,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,587.00000	1,597,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		872.00000	863,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,442.00000	1,451,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		964.00000	954,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/Ri	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.26770	174.54864			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,549.00000	173,268,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,499.00000	173,218,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,599.00000	173,318,000		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			176.84842	177.13428			0.00	0	400.00

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	0.50	Call		176,634.00000	176,348,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		176,584.00000	176,298,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		176,684.00000	176,398,000		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			8.15900	8.16000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		370.00000	363,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,133.00000	1,121,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		457.00000	449,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		981.00000	968,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		296.00000	289,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,298.00000	1,287,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.27100	8.27200		5.75	606,663.78	6	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,966.00000	1,964,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		932.00000	925,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,111.00000	2,109,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		852.00000	845,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,826.00000	1,823,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,018.00000	1,010,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.39100	8.39300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,828.00000	2,829,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,279.00000	1,271,000	6.23	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	8.80	Call		2,969.00000	2,970,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,205.00000	1,197,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,690.00000	2,692,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,356.00000	1,349,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.52300	8.52400		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,740.00000	2,738,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,797.00000	1,790,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,865.00000	2,864,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,714.00000	1,709,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,617.00000	2,616,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,881.00000	1,876,000	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			8.33600	8.34700		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		170.00000	173,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,051.00000	1,995,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		221.00000	226,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,828.00000	1,774,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		128.00000	131,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,284.00000	2,228,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.44000	8.45200		6.75	302,179.35	3	2,131.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,523.00000	2,558,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		992.00000	964,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,694.00000	2,730,000	7.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Put		909.00000	882,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,358.00000	2,392,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,081.00000	1,053,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.54900	8.56100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,396.00000	3,432,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,222.00000	1,198,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,563.00000	3,600,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,145.00000	1,122,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,232.00000	3,267,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,303.00000	1,277,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.66800	8.68100		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,865.00000	2,894,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,531.00000	2,497,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,998.00000	3,028,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,423.00000	2,390,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,734.00000	2,763,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,642.00000	2,608,000	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			6.96200	6.97400		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		316.00000	327,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		258.00000	243,000	2.25	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	7.05	Call		381.00000	393,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		213.00000	198,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		260.00000	269,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		313.00000	296,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.06600	7.08000		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,478.00000	1,499,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		146.00000	139,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,560.00000	1,582,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		130.00000	124,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,395.00000	1,416,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		162.00000	155,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.18800	7.20400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,654.00000	1,675,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		246.00000	238,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,725.00000	1,747,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		229.00000	223,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,585.00000	1,605,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		265.00000	256,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.36400	7.38100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		863.00000	877,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		677.00000	665,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		909.00000	922,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		645.00000	632,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		819.00000	832,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		711.00000	698,000	2.03	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	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.42800	8.42900		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		412.00000	403,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,436.00000	1,421,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		510.00000	501,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,247.00000	1,232,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		328.00000	320,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,641.00000	1,627,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.52200	8.52300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,473.00000	2,469,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,227.00000	1,218,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,645.00000	2,642,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,128.00000	1,119,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,300.00000	2,296,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,327.00000	1,317,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.62100	8.62200		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,412.00000	3,411,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,405.00000	1,399,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,586.00000	3,585,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,318.00000	1,312,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,243.00000	3,241,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,499.00000	1,491,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.73100	8.73200		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,946.00000	2,944,000	8.40	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	8.75	Put		2,852.00000	2,845,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,086.00000	3,084,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,731.00000	2,724,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,809.00000	2,807,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,977.00000	2,969,000	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			8.45000	8.46600		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		409.00000	427,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,723.00000	1,645,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		506.00000	527,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,514.00000	1,438,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		327.00000	341,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,949.00000	1,866,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.53800	8.55400		8.50	535,885.38	6	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,441.00000	2,492,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,296.00000	1,253,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,623.00000	2,676,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,189.00000	1,147,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	2,315,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,411.00000	1,366,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.62700	8.64400		8.75	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	9.00	Call		3,655.00000	3,712,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,636.00000	1,595,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,838.00000	3,897,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,540.00000	1,502,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,476.00000	3,532,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,737.00000	1,695,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.72400	8.74200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,876.00000	3,931,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,442.00000	2,396,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,043.00000	4,099,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,335.00000	2,290,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,713.00000	3,766,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,555.00000	2,507,000	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			8.92700	8.93800		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		201.00000	204,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,722.00000	3,639,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		261.00000	265,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,366.00000	3,285,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		153.00000	154,000	12.78	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	8.45	Put		4,093.00000	4,008,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,177.00000	8,261,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		6.00000	5,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.99400	9.00500		14.25	221,139.60	3	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,631.00000	1,655,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,623.00000	3,562,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,787.00000	1,812,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,381.00000	3,322,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,485.00000	1,507,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,877.00000	3,815,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.06100	9.07200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,202.00000	3,236,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,749.00000	3,700,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,389.00000	3,424,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,555.00000	3,507,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,021.00000	3,053,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,951.00000	3,900,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.13100	9.14300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,648.00000	3,685,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,726.00000	4,673,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,829.00000	3,867,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,527.00000	4,476,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,474.00000	3,509,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,935.00000	4,880,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			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
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.10469	131.10556			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,106.00000	25,105,000		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		25,056.00000	25,055,000		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		25,156.00000	25,155,000		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			107.98337	107.98574			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,486.00000	106,483,000		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		106,436.00000	106,433,000		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		106,536.00000	106,533,000		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			109.58259	109.58530			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,335.00000	108,333,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00

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	1.30	Call		108,285.00000	108,283,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,385.00000	108,383,000		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			106.61573	106.90980			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,410.00000	104,116,000		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		104,360.00000	104,066,000		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		104,460.00000	104,166,000		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			108.19463	108.49340			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,993.00000	105,695,000		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		105,943.00000	105,645,000		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		106,043.00000	105,745,000		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			8.89900	8.91000			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		7,736.00000	7,648,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

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	8.05	Put		7,283.00000	7,196,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,192.00000	8,104,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.97300	8.98400			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		1,864.00000	1,778,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,461.00000	1,374,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,271.00000	2,185,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04900	9.06000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		465.00000	380,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	8,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		77.00000	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		856.00000	771,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12400	9.13600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		861.00000	952,000		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		1,234.00000	1,325,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		485.00000	576,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,995.94000	14,082.40000			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

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	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
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			350.26400	350.11100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.98800	354.83300			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06220	1.07220		14.14	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		198.00000	163,000	15.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		476.00000	541,000	15.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		95.00000	76,000	17.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		873.00000	954,000	17.07	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		408.00000	346,000	14.14	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		186.00000	224,000	14.14	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.07980	1.09030		14.48	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		417.00000	369,000	15.51	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		514.00000	571,000	15.51	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		265.00000	233,000	16.67	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		862.00000	935,000	16.67	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		656.00000	588,000	14.48	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		253.00000	290,000	14.48	0.00	0	0.00

Total for Derivatives :

506,467,284.38

56,010

977,279.00

i-Bonds

1BG4A1	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			339,800,000,000.00	3,398,000	1,699,000.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			170,100,000,000.00	1,701,000	1,701,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	19,250,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			307,920,000,000.00	3,079,200	2,606,100.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011	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
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		600,000,000,000.00	6,000,000,000.00	6,000,000	2,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
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			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		15,000,000,000,000.00		150,000,000	75,000,000.00
ACL039On	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
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000		28,033,305,800,000.00		280,333,058	174,432,000.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000		3,940,000,000,000.00		39,400,000	34,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		536,860,000,000.00		5,368,600	14,684,300.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000		250,000,000,000.00	2,500,000	12,500,000.00	
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000				0.00	0	11,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	125,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	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			215,100,000,000.00	2,151,000	2,150,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	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
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000.00	1,000	1,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			33,260,000,000.00	332,600	144,165,800.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000,000.00	8,000,000	8,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			63,160,000,000.00	631,600	315,800.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			19,000,000,000,000.00	190,000,000	95,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	221,000,000.00
ES18	On	20/04/2018			9.25000	9.25000		3,725,900,000.00		402,800	113,548,800.00
ES23	On	25/01/2023			10.00000	10.00000		801,300,000,000.00		80,130,000	173,000,000.00
ES26	On	02/04/2026			7.85000	7.85000		2,574,800,000.00		328,000	130,169,000.00
ES33	On	15/09/2033			7.50000	7.50000		83,355,000,000.00		11,114,000	191,324,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		213,200,000	0.00	2,132,000	4,128,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	3,700,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC58	On	20/09/2011			100.00000	100.00000			1,926,333,800,000.00	19,263,338	19,263,338.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000.00	1,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			300,000,000.00	3,000	3,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			300,000,000.00	3,000	6,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			100,000,000.00	1,000	13,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			96,120,000,000.00	961,200	5,480,600.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000		7,000,000,000,000.00	70,000,000	35,000,000.00	
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		212,800,000,000.00		2,128,000	2,128,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		12,000,000,000,000.00		120,000,000	60,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000		23,500,000,000,000.00		235,000,000	235,000,000.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000		700,000,000,000.00		7,000,000	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	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
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		148,000,000,000.00		1,480,000	370,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			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
MCB1M	On	30/10/2011			100.00000	100.00000			8,588,800,000.00	85,888	42,944.00
MET01	On	15/12/2014			100.00000	100.00000			10,000,000,000.00	100,000	63,100,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,700,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			98,492,480,000,000.00	984,924,800	12,464,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	8,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	13,000,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	66,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			27,280,000,000.00	272,800	5,136,400.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			215,000,000,000.00	2,150,000	3,150,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	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
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.55000	5.55000			0.00	0	3,131,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.50000	7.50000		84,360,897,750,000.00	11,248,119,700	12,762,836,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.59000	8.60000		57,942,854,495,690.00	6,745,384,691	10,578,500,672.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			39,293,010,000.00	32,744,175	2,564,079,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			106,650,492,220.00	41,498,246	216,695,246.00
R201	On	21/12/2014	Spot Bond			7.11500	7.12000			6,113,044,355,000.00	859,177,000	3,504,421,000.00
R202	On	07/12/2033	Spot Bond			2.58000	2.57000			166,695,742,740.00	64,610,753	1,518,944,930.00
R203	On	15/09/2017	Spot Bond			8.11500	8.11500			18,496,569,488,400.00	2,279,306,160	4,305,937,734.00
R204	On	21/12/2018	Spot Bond			8.29500	8.30500			17,453,610,798,540.00	2,104,112,212	7,179,173,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			370,500,000,000,000.00	6,705,000,000	4,550,000,000.00
R206	On	15/01/2014	Spot Bond			6.92000	6.93000			37,247,755,837,920.00	5,382,623,676	4,380,328,318.00
R207	On	15/01/2020	Spot Bond			8.39000	8.39000			56,104,064,240,000.00	6,687,016,000	8,521,232,000.00
R208	On	31/03/2021	Spot Bond			8.41500	8.43000			17,447,168,722,500.00	2,073,341,500	7,908,834,000.00
R209	On	31/03/2036	Spot Bond			8.90000	8.91000			15,472,695,390,000.00	1,738,505,100	10,894,649,000.00
R210	On	31/03/2028	Spot Bond			2.61000	2.61000			2,892,446,370.00	1,108,217	202,539,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000			315,121,280,000.00	157,560,640	1,003,176,000.00
R212	On	31/01/2022	Spot Bond			2.58000	2.55000			311,650,798,140.00	120,794,883	251,440,000.00
R213	On	28/02/2031	Spot Bond			8.87000	8.88000			5,624,467,000,000.00	634,100,000	1,350,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,884,100,000,000.00	751,400,000	1,962,230,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	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
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	20,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,120,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			16,300,300,000.00	163,003,000	146,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	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	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			200,000,000.00	2,000	2,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023			100.00000	100.00000			9,600,000,000,000.00	96,000,000	48,000,000.00
SBS12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN81	On	04/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	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
SYN835	On	16/09/2011			100.00000	100.00000			4,200,000,000.00	42,000,000	42,000,000.00
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
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			104,520,000.00	1,045,200	522,600.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			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
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	8,000,000.00
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			6,160,300,000,000.00	61,603,000	995,003,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			60,880,000,000.00	608,800	233,307,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,400,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	107,593,312.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,780,400,000,000.00	27,804,000	36,804,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP120	On	06/10/2011			100.00000	100.00000			4,500,000,000,000.00	45,000,000	100,000,000.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	100,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			230,640,000,000.00	2,306,400	36,153,200.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	11,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			28,126,100,000,000.00	281,261,000	70,000,000.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	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			0.00	0	52,710,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	209,679,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	130,000,000.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,284,086,335,947,520.00	50,624,436,237	89,415,461,874.00
Grand Total:							1,284,086,842,414,800.00	50,624,492,247	89,416,439,153.00