



Daily MTM Report

Daily summary for: 09/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.78990	6.71010		13.83	101,176,299.90	14,901	433,755.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		6.00000	7,000	17.59	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		746.00000	667,000	17.59	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		5.00000	6,000	17.88	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		795.00000	716,000	17.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		7.00000	9,000	17.30	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		697.00000	619,000	17.30	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		124.00000	170,000	14.36	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		114.00000	80,000	14.36	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		506.00000	431,000	16.15	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		16.00000	21,000	16.15	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		370.00000	300,000	15.28	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		30.00000	40,000	15.28	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,291.00000	1,211,000	20.78	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.78	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,091.00000	1,012,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		1.00000	2,000	19.62	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		553.00000	477,000	16.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		13.00000	17,000	16.44	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		10.00000	13,000	16.73	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		600.00000	523,000	16.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		414.00000	342,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		24.00000	32,000	15.57	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		327.00000	259,000	14.99	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		37.00000	49,000	14.99	0.00	0	22,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		649.00000	571,000	17.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		9.00000	11,000	17.02	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		286.00000	221,000	14.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		46.00000	61,000	14.70	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		153.00000	204,000	14.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		93.00000	64,000	14.63	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		69.00000	91,000	14.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		209.00000	151,000	14.12	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		246.00000	185,000	14.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		56.00000	75,000	14.41	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		258.00000	321,000	15.42	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		48.00000	31,000	15.42	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		174.00000	121,000	13.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		84.00000	111,000	13.83	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		142.00000	99,000	14.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		102.00000	139,000	14.10	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88750	6.80600		14.89	10,586,087.50	1,537	119,392.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		39.00000	45,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,283.00000	1,208,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		36.00000	42,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,330.00000	1,255,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		41.00000	48,000	20.16	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,235.00000	1,161,000	20.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,047.00000	974,000	19.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		53.00000	61,000	19.21	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		93.00000	109,000	17.29	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		687.00000	622,000	17.29	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		246.00000	292,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		240.00000	205,000	14.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		208.00000	241,000	14.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		302.00000	254,000	14.89	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		731.00000	664,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		87.00000	101,000	17.53	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		864.00000	794,000	18.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		70.00000	81,000	18.25	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		298.00000	349,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		192.00000	162,000	14.92	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		150.00000	126,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		356.00000	413,000	14.94	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		444.00000	387,000	15.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		150.00000	174,000	15.85	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,997.00000	2,917,000	25.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	4,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98050	6.89850		15.16	8,376,600.00	1,200	16,682.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		191.00000	213,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		643.00000	583,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		181.00000	201,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		683.00000	621,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		203.00000	226,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		605.00000	546,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		254.00000	221,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		402.00000	451,000	15.06	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.07560	6.99560		15.16	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		380.00000	416,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		420.00000	376,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		362.00000	395,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		452.00000	405,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		400.00000	440,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		390.00000	350,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		394.00000	434,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		398.00000	358,000	15.14	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31030	7.23050		15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		548.00000	588,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		518.00000	478,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		527.00000	566,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		547.00000	506,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		570.00000	611,000	15.69	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		490.00000	451,000	15.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.08490	9.00400		18.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,356.00000	1,390,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,552.00000	1,505,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,340.00000	1,374,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,586.00000	1,539,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,371.00000	1,406,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,517.00000	1,471,000	18.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.78990	6.71010			13.83	20,369.70	3	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		3,021.00000	3,972,000	15.28	15.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		37,011.00000	29,982,000	15.28	15.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		2,445.00000	3,202,000	15.57	15.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		41,435.00000	34,212,000	15.57	15.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		3,728.00000	4,918,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		32,718.00000	25,928,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		852.00000	1,080,000	17.02	17.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		64,842.00000	57,090,000	17.02	17.02	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.88750	6.80600			14.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		14,999.00000	17,396,000	15.85	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		44,399.00000	38,646,000	15.85	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		13,832.00000	16,052,000	16.09	16.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		48,232.00000	42,302,000	16.09	16.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		16,275.00000	18,863,000	15.61	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		40,675.00000	35,113,000	15.61		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.06380	11.01570		13.08		0.00	0	27,772.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		21.00000	21,000	15.92		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		855.00000	807,000	15.92		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		18.00000	18,000	16.09		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		902.00000	854,000	16.09		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		24.00000	24,000	15.74		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		808.00000	760,000	15.74		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		355.00000	386,000	14.00		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		89.00000	72,000	14.00		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		496.00000	451,000	14.50		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		62.00000	65,000	14.50		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		47.00000	49,000	14.85		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		581.00000	535,000	14.85		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		16.00000	16,000	16.27		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		950.00000	902,000	16.27		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.20730	11.15710		14.29		0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		266.00000	279,000	14.96		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		609.00000	572,000	14.96		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		252.00000	264,000	15.07		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		645.00000	607,000	15.07		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		282.00000	295,000	14.85		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		575.00000	538,000	14.85		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		226.00000	236,000	15.29		0.00	0	3,455.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		719.00000	679,000	15.29	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		137.00000	143,000	16.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,080.00000	1,036,000	16.29	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		312.00000	288,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		469.00000	495,000	14.29	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.34090	11.29080		14.45	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		384.00000	398,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		743.00000	707,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		369.00000	383,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		778.00000	742,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		400.00000	415,000	14.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		709.00000	674,000	14.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		248.00000	257,000	16.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,157.00000	1,116,000	16.04	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08320		14.97	842.00	10	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		118.00000	147,000	17.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		298.00000	227,000	17.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	8,000	21.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,187.00000	1,088,000	21.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		827.00000	923,000	17.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		7.00000	3,000	17.60	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08540	0.08450		19.24	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		596.00000	657,000	15.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		146.00000	117,000	15.90	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	19/09/2011	Foreign Exchange Future	0.09	Call		197.00000	217,000	19.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		747.00000	677,000	19.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,457.00000	1,546,000	16.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	6,000	16.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.68210	9.72640		12.22	1,645,957.00	170	17,454.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		120.00000	100,000	12.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		194.00000	218,000	12.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		103.00000	85,000	12.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		227.00000	253,000	12.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		139.00000	118,000	12.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		163.00000	186,000	12.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79190	9.83430		13.38	2,447,975.00	250	51,317.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		416.00000	389,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		232.00000	247,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		388.00000	362,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		254.00000	270,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		446.00000	418,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		212.00000	226,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		301.00000	320,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		335.00000	312,000	13.38	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		721.00000	752,000	15.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		155.00000	144,000	15.30	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.89140	9.93390		13.69	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		494.00000	467,000	13.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		360.00000	376,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		469.00000	443,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		385.00000	402,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		521.00000	493,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		337.00000	352,000	13.64	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			383.80900	383.12100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.58600	388.88700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.07500	352.29500			35,307,500.00	10	1,005.00
ALBI	On	03/11/2011	Index Future			358.38900	357.59700			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.25770	7.19910		9.44	0.00	0	12,738.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		551.00000	609,000	12.29	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	12.29	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		502.00000	559,000	12.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		3.00000	1,000	12.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		600.00000	658,000	12.52	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	12.52	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26710	7.20830		10.51	0.00	0	8,920.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		590.00000	642,000	11.74	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		32.00000	25,000	11.74	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		546.00000	597,000	11.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		38.00000	30,000	11.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		634.00000	687,000	11.84	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		26.00000	20,000	11.84	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			7.27650	7.21690		10.97	0.00	0	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		637.00000	685,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		70.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		598.00000	645,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		81.00000	69,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		677.00000	727,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		60.00000	51,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17600	8.13860		13.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,327.00000	1,354,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		488.00000	478,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,300.00000	1,326,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		511.00000	500,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,355.00000	1,382,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		466.00000	456,000	12.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.01050	6.97930		10.82	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		142.00000	164,000	11.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		63.00000	54,000	11.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		110.00000	130,000	11.19	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		81.00000	70,000	11.19	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		178.00000	202,000	11.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		49.00000	42,000	11.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.09230	7.06080		11.56	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		129.00000	138,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		318.00000	296,000	12.02	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		7.30	Call		115.00000	123,000	12.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.30	Put		354.00000	331,000	12.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.20	Call		145.00000	155,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.20	Put		284.00000	263,000	11.86	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future				7.74690	7.67750		13.82	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Call		590.00000	655,000	17.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Put		13.00000	8,000	17.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		543.00000	607,000	16.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		16.00000	10,000	16.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		637.00000	703,000	17.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		10.00000	6,000	17.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				7.86200	7.79050		14.91	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		355.00000	395,000	14.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		215.00000	183,000	14.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		328.00000	366,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		238.00000	204,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		383.00000	425,000	14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		193.00000	163,000	14.77	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				159.46700	159.19900			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				161.60000	161.32900			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			354.02900	353.29700			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		52,970.00000	60,290,000		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		52,870.00000	60,190,000		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		53,070.00000	60,390,000		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			359.35800	358.61500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		16,150.00000	23,580,000		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		16,050.00000	23,480,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		16,250.00000	23,680,000		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			153.43200	153.21900			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			155.74200	155.52500			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			409.69500	409.50000			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	18/05/2011	Jibar Tradeable Future			5.58000	5.58000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.58000	5.60000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.60000	5.62000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.62000	5.65000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.67000	5.75000				0.00	500	14,200.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.74000	5.84000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.97000	6.09000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.36000	6.52000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.79000	6.96000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.21000	7.39000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.59000	7.76000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.91000	8.08000				0.00	0	290.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.54400	346.51200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			352.77600	351.72700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.65000	7.61600		3.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.67500	7.69800		3.75	47,713,879.20	380	3,260.00
R157	On	04/08/2011	Bond Future	7.50	Call		585.00000	604,000	3.69	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		1,357.00000	1,287,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		662.00000	684,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,239.00000	1,171,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		514.00000	530,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,482.00000	1,409,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,201.00000	2,118,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		246.00000	253,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,127.00000	1,063,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		746.00000	771,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,145.00000	1,182,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		750.00000	697,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,217.00000	2,277,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		287.00000	257,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.80200	7.82700		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,195.00000	2,249,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		665.00000	628,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,323.00000	2,379,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		614.00000	579,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,071.00000	2,122,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		721.00000	681,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.94200	7.96800		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,656.00000	2,708,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		863.00000	827,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,774.00000	2,828,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		814.00000	780,000	3.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		2,540.00000	2,591,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		914.00000	877,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.10500	8.13400		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,938.00000	1,981,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,572.00000	1,523,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,030.00000	2,074,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,506.00000	1,459,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,850.00000	1,891,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,641.00000	1,591,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.67000	8.62600		8.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.62400	8.67100		11.00	0.00	0	19,446.00
R186	On	04/08/2011	Bond Future	8.25	Call		999.00000	1,087,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,028.00000	4,676,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,135.00000	1,234,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,675.00000	4,334,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		877.00000	956,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,398.00000	5,037,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,337.00000	4,006,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,283.00000	1,392,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,402.00000	2,158,000	10.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Call		2,672.00000	2,868,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,033.00000	4,293,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,471.00000	1,291,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,296.00000	9,688,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		248.00000	200,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.70100	8.75000		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,929.00000	5,180,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,671.00000	2,471,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,204.00000	5,462,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,502.00000	2,309,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,662.00000	4,903,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,850.00000	2,641,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,662.00000	3,418,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,662.00000	3,868,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.77900	8.82900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,424.00000	5,661,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,900.00000	3,686,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,678.00000	5,921,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,714.00000	3,506,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,178.00000	5,408,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,097.00000	3,875,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.86100	8.91400		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,594.00000	5,832,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,838.00000	4,607,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,841.00000	6,085,000	11.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		4,650.00000	4,424,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,358.00000	5,589,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,041.00000	4,803,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			209.01649	209.01814			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.33728	212.24070			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		241.00000	337,000		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		191.00000	287,000		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		291.00000	387,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.96281	232.96457			0.00	0	0.00
R197	On	04/08/2011	Bond Future			231.84927	231.81779			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		318.00000	349,000		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		268.00000	299,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.45	Call		368.00000	399,000		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	05/05/2011	Bond Future			7.24000	7.21100		2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.24300	7.27100		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		637.00000	668,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		700.00000	647,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		715.00000	748,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		628.00000	576,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		565.00000	592,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		779.00000	722,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.34600	7.37700		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,045.00000	2,107,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		315.00000	290,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,155.00000	2,218,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		288.00000	264,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,938.00000	1,998,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		346.00000	319,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.45700	7.49000		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,443.00000	2,501,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		497.00000	469,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,541.00000	2,600,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		468.00000	442,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,347.00000	2,404,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		527.00000	499,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.59700	7.63400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,405.00000	1,448,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,130.00000	1,085,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,477.00000	1,521,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,084.00000	1,040,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,335.00000	1,377,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,178.00000	1,132,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	05/05/2011	Bond Future			2.68000	0.32600			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.24500	0.26400			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		20,117.00000	20,678,000		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		21,376.00000	21,937,000		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		18,844.00000	19,405,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.16200	0.18100			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		9,128.00000	9,691,000		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		10,506.00000	11,069,000		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		7,737.00000	8,299,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.45	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	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26700	8.27900		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		618.00000	619,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,943.00000	1,888,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		701.00000	704,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,787.00000	1,734,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		541.00000	541,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,106.00000	2,049,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.38400	8.39600		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,936.00000	1,952,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,466.00000	1,428,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,066.00000	2,083,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,371.00000	1,334,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,812.00000	1,827,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,568.00000	1,528,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.50800	8.52000		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,764.00000	2,783,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,769.00000	1,736,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,895.00000	2,914,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,686.00000	1,653,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,637.00000	2,654,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,858.00000	1,822,000	6.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			8.64400	8.65800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,566.00000	2,588,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,183.00000	2,147,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,689.00000	2,712,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,099.00000	2,064,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,448.00000	2,468,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,273.00000	2,235,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.39000	8.34600		5.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.40100	8.42300		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		497.00000	509,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,784.00000	2,679,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		571.00000	585,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,584.00000	2,481,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		432.00000	442,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,994.00000	2,887,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.50700	8.53000		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,612.00000	2,668,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,484.00000	1,421,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,769.00000	2,827,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,387.00000	1,326,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,460.00000	2,513,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,587.00000	1,521,000	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			8.61600	8.64000		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,457.00000	3,520,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,679.00000	1,622,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,615.00000	3,679,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,593.00000	1,537,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,303.00000	3,363,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,769.00000	1,709,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.73700	8.76200		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,736.00000	2,786,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,794.00000	2,723,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,870.00000	2,922,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,687.00000	2,618,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,607.00000	2,656,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,907.00000	2,835,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.94500	6.91600		2.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.95600	6.97900		2.25	334,859,244.28	3,292	9,798.00
R206	On	04/08/2011	Bond Future	7.00	Call		477.00000	496,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		430.00000	398,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		538.00000	559,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		381.00000	351,000	2.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Call		419.00000	436,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		483.00000	449,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.05600	7.08200		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,536.00000	1,573,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		208.00000	193,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,617.00000	1,655,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		191.00000	177,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,458.00000	1,494,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		229.00000	213,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.17000	7.19900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,720.00000	1,756,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		303.00000	287,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,789.00000	1,826,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		284.00000	270,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,652.00000	1,687,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		323.00000	306,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.33600	7.37000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		921.00000	946,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		718.00000	690,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		969.00000	995,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		688.00000	661,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		874.00000	899,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		749.00000	721,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future			8.44000	8.40100		6.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44900	8.47000		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		878.00000	900,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,135.00000	2,038,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		989.00000	1,014,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,958.00000	1,864,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		776.00000	795,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,321.00000	2,221,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.54200	8.56500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,596.00000	2,655,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,582.00000	1,514,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,760.00000	2,822,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,475.00000	1,410,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,437.00000	2,493,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,696.00000	1,625,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.64000	8.66300		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,716.00000	3,778,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,930.00000	1,868,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,881.00000	3,945,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,833.00000	1,774,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,554.00000	3,614,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,030.00000	1,966,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74900	8.77400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,926.00000	2,981,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,051.00000	2,976,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Call		3,070.00000	3,126,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,935.00000	2,860,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,789.00000	2,842,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,176.00000	3,098,000	7.96	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	05/05/2011	Bond Future			8.50000	8.45600		7.25	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.49300	8.51500		8.50	10,932,326.40	120	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		847.00000	870,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,456.00000	2,347,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		958.00000	983,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,261.00000	2,153,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		746.00000	765,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,663.00000	2,550,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.58100	8.60400		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,689.00000	2,748,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,838.00000	1,762,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,860.00000	2,922,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,720.00000	1,647,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,524.00000	2,581,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,963.00000	1,885,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.67000	8.69300		9.25	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		3,860.00000	3,926,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,123.00000	2,057,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,035.00000	4,103,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,019.00000	1,955,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,688.00000	3,752,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,231.00000	2,163,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.76700	8.79100		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,854.00000	3,919,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,695.00000	2,626,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,024.00000	4,090,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,590.00000	2,522,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,687.00000	3,750,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,803.00000	2,732,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.83000	8.87100		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		943.00000	1,011,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,942.00000	3,688,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,066.00000	1,142,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,650.00000	3,403,000	13.76	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	Call		830.00000	891,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,248.00000	3,987,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,814.00000	9,113,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		122.00000	98,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.89300	8.93600		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,380.00000	2,506,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,841.00000	3,633,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,554.00000	2,687,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,618.00000	3,417,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,213.00000	2,333,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,075.00000	3,861,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.95600	9.00000		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,887.00000	4,045,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,887.00000	3,708,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,085.00000	4,248,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,705.00000	3,530,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,696.00000	3,849,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,080.00000	3,895,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02200	9.06700		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,136.00000	4,294,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,644.00000	4,462,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,326.00000	4,489,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,454.00000	4,277,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,952.00000	4,105,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,843.00000	4,656,000	14.95	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	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0.00
R210	On	04/08/2011	Bond Future			128.46379	128.44640			642,318.95	5	270.00
R210	On	04/08/2011	Bond Future	106.00	Call		22,446.00000	22,464,000		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		22,396.00000	22,414,000		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		22,496.00000	22,514,000		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	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.26400	1.26600			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,270.00000	1,281,000		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		1,539.00000	1,550,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,000.00000	1,011,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00

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			1.02500	1.02700			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,172.00000	1,183,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		1,433.00000	1,444,000		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		911.00000	921,000		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	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.21900	2.22000			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,637.00000	2,647,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		3,100.00000	3,110,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		2,172.00000	2,182,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.11300	2.11400			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,579.00000	3,588,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		4,032.00000	4,042,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,123.00000	3,132,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future			8.86000	8.80600			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.85100	8.89800			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		7,640.00000	7,265,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,188.00000	6,812,000		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		8,096.00000	7,721,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92200	8.97000			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		1,755.00000	1,377,000		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		1,351.00000	973,000		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		2,161.00000	1,783,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99500	9.04500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		349.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		39.00000	427,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		740.00000	352,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06800	9.11900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		990.00000	1,381,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		1,363.00000	1,754,000		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		614.00000	1,005,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,776.71000	13,718.54000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,185.00000	2,767,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,185.00000	2,767,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,186.00000	2,767,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			349.59300	348.87700			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.27000	353.54400			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04670	1.03470		13.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		118.00000	155,000	13.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		271.00000	188,000	13.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		30.00000	40,000	15.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		683.00000	573,000	15.54	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	13/06/2011	Foreign Exchange Future	1.00	Call		391.00000	487,000	12.04	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		44.00000	20,000	12.04	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.06590	1.05390		14.16	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		220.00000	255,000	15.45	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		681.00000	596,000	15.45	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		128.00000	149,000	16.88	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		1,089.00000	990,000	16.88	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		387.00000	446,000	14.16	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		348.00000	287,000	14.16	0.00	0	0.00
Total for Derivatives :									553,709,399.93	22,378	1,080,909.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000		1,000,000,000.00		10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA376L	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			57,800,000,000.00	578,000	192,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB299L	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000		450,000,000,000.00		4,500,000	1,500,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		17,700,000,000.00		177,000	137,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			8,500,000,000.00	85,000	59,000.00
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
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			13,000,000,000.00	130,000	101,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,026,400,000,000.00	20,264,000	10,141,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		94,200,000,000,000.00	942,000,000	942,000,000	521,000,000.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000		51,700,000,000,000.00	517,000,000	517,000,000	512,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL118	On	29/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000		19,500,000,000,000.00	195,000,000	125,000,000.00	
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
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		102,500,000,000.00	1,025,000	25,000.00	
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	64,000.00
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
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
BCP46L	On	18/05/2011	Spot Bond			100.00000	100.00000			1,836,000,000,000.00	18,360,000	6,120,000.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			17,300,000,000.00	173,000	173,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			7,700,000,000.00	77,000	60,000.00
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			5,018,200,000,000.00	50,182,000	50,141,000.00
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	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			16,600,000,000.00	166,000	166,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ09	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	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	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			53,300,000,000.00	533,000	392,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	63,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			9,990,000,000.00	99,900	50,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	LOn	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ145	LOn	16/05/2011			100.00000	100.00000			0.00	0	0.00
EQ147	LOn	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148	LOn	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	LOn	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	LOn	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	LOn	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	LOn	17/05/2011			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
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			820,100,000,000.00	8,201,000	201,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			94,479,500,000.00	10,214,000	4,183,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000.00	1,000	1,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			137,327,900,000.00	17,494,000	15,213,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			64,687,500,000.00	8,625,000	5,644,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	90,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		676,000,000,000.00		6,760,000	3,380,000.00
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
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011			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
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	33,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			38,600,000,000.00	386,000	250,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT08 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 09/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	08/08/2011	Spot Bond			100.00000	100.00000		21,594,000,000,000.00		215,940,000	215,940,000.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			2,029,800,000,000.00	20,298,000	6,229,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			9,800,000,000,000.00	98,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			7,100,000,000,000.00	71,000	55,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			300,000,000,000.00	3,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
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			9,500,000,000.00	95,000	95,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
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
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			9,300,000,000.00	93,000	93,000.00
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			13,600,000,000.00	136,000	136,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	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			300,000,000,000.00	3,000,000	1,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000		3,000,000,000.00	3,000,000,000.00	30,000,000	10,000,000.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000		700,000,000.00	700,000,000.00	7,000,000	7,000,000.00
IVA135	On	01/09/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	0.00
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		7,800,000,000.00		78,000	78,000.00
MTN02	On	13/07/2014			100.00000	100.00000		2,020,650,000,000.00		20,206,500	20,206,500.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		12,900,000,000.00		129,000	129,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000		5,100,000,000,000.00		51,000,000	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			180,000,000,000.00	1,800,000	600,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			4,027,700,000,000.00	40,277,000	10,157,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			7,500,000,000.00	75,000	58,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			210,000,000,000.00	2,100,000	700,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			26,000,000,000.00	260,000	202,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	5,000,000.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			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
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET38	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,700,000,000.00	27,000	21,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		34,200,000,000.00		342,000	342,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.60000	5.64500		19,557,193,600.00		3,492,356	114,356.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.55500	7.57500		202,213,413,151,540.00		26,765,508,028	3,504,293,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.54500	8.59000		71,723,733,268,500.00	8,393,649,300	1,386,331,700.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.25000	1.27000		1,528,125,000,000.00	1,222,500,000	104,500,000.00	
R197	On	07/12/2023	Spot Bond			2.59000	2.59000		40,922,000,000.00	15,800,000	15,300,000.00	
R201	On	21/12/2014	Spot Bond			7.14000	7.16500		15,418,273,794,000.00	2,159,422,100	218,277,900.00	
R202	On	07/12/2033	Spot Bond			2.65000	2.67000		73,458,000,000.00	27,720,000	15,720,000.00	
R203	On	15/09/2017	Spot Bond			8.15500	8.16500		49,437,699,311,000.00	6,062,256,200	716,875,800.00	
R204	On	21/12/2018	Spot Bond			8.29500	8.31500		24,667,996,993,500.00	2,973,839,300	189,315,700.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.85000	6.87000		27,686,590,300,000.00	4,041,838,000	264,818,000.00	
R207	On	15/01/2020	Spot Bond			8.35000	8.37000		49,274,069,770,000.00	5,901,086,200	536,929,800.00	
R208	On	31/03/2021	Spot Bond			8.40500	8.42500		36,055,567,380,860.00	4,289,776,012	514,934,012.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.76500	8.80500			33,557,451,986,500.00	3,828,574,100	263,818,900.00
R210	On	31/03/2028	Spot Bond			2.67000	2.67000			246,093,900,000.00	92,170,000	92,170,000.00
R211	On	31/01/2017	Spot Bond			2.03000	2.03000			15,022,000,000.00	7,400,000	3,400,000.00
R212	On	31/01/2022	Spot Bond			2.61000	2.61000			105,444,000,000.00	40,400,000	16,200,000.00
R213	On	28/02/2031	Spot Bond			8.78000	8.82500			9,772,148,780,000.00	1,113,001,000	209,001,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,844,350,000,000.00	2,129,900,000	5,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	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
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	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
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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	89,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			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		2,019,600,000.00	20,196,000.00	20,196,000	10,132,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			7,300,000,000.00	73,000	73,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN806On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN810On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818On	13/05/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000		4,500,000,000,000.00		45,000,000	45,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000		10,904,000,000,000.00		109,040,000	17,260,000.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			310,000,000,000.00	3,100,000	1,550,000.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			7,500,000,000.00	75,000	75,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			717,700,000,000.00	7,177,000	181,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			215,600,000,000.00	2,156,000	120,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	80,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			17,144,500,000,000.00	171,445,000	155,367,000.00
TNF11	On	29/07/2011	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
TSP109	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							815,704,461,729,500.00	71,901,946,996	10,039,769,468.00
Grand Total:							815,705,015,438,900.00	71,901,969,374	10,040,850,377.00