

Daily MTM Report

Daily summary for: 30/05/2011

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			6.95780	6.92130		14.60	27,267,618.20	3,919	358,634.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		5.00000	4,000	19.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		534.00000	496,000	19.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		4.00000	3,000	19.96	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		583.00000	545,000	19.96	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		7.00000	5,000	18.98	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		486.00000	447,000	18.98	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		244.00000	271,000	16.43	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		23.00000	13,000	16.43	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		299.00000	261,000	17.04	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		20.00000	19,000	17.04	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		174.00000	139,000	15.58	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		45.00000	47,000	15.58	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,079.00000	1,042,000	24.83	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	24.83	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		880.00000	843,000	22.88	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	1,000	22.88	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		344.00000	306,000	17.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		15.00000	14,000	17.52	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		12.00000	10,000	18.01	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		391.00000	352,000	18.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		213.00000	177,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		34.00000	35,000	16.06	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		138.00000	105,000	15.09	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		59.00000	63,000	15.09	18,900.00	300	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		438.00000	399,000	18.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		9.00000	7,000	18.50	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		105.00000	75,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		76.00000	83,000	14.60	16,600.00	200	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		287.00000	316,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		16.00000	8,000	16.80	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		129.00000	148,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		58.00000	40,000	15.33	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		76.00000	55,000	14.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		97.00000	113,000	14.97	56,500.00	500	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		427.00000	460,000	17.90	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		6.00000	2,000	17.90	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		43.00000	28,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		164.00000	186,000	15.70	37,200.00	200	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		32.00000	19,000	16.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		203.00000	227,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.05840	7.02180		15.10	27,598,344.00	3,910	169,938.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		48.00000	49,000	20.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,076.00000	1,041,000	20.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		45.00000	46,000	20.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,123.00000	1,088,000	20.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		52.00000	53,000	19.91	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,030.00000	995,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		846.00000	812,000	18.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		68.00000	70,000	18.90	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		127.00000	132,000	16.87	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		505.00000	474,000	16.87	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		361.00000	383,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		139.00000	125,000	15.12	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		301.00000	321,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		179.00000	163,000	15.11	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		545.00000	514,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		117.00000	122,000	17.13	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		670.00000	638,000	17.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		92.00000	96,000	17.89	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		428.00000	452,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		106.00000	94,000	15.13	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		79.00000	69,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		501.00000	527,000	15.13	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		287.00000	262,000	15.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		209.00000	220,000	15.36	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		2,782.00000	2,746,000	25.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	25.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		428.00000	398,000	16.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		150.00000	156,000	16.37	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15520	7.11850		15.30	7,155,200.00	1,000	30,682.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		248.00000	258,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		480.00000	453,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		234.00000	243,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		516.00000	488,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		263.00000	274,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		445.00000	419,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		165.00000	151,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		533.00000	556,000	15.12	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,004.00000	970,000	18.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		122.00000	125,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25840	7.22110		15.32	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		488.00000	509,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		303.00000	287,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		462.00000	483,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		327.00000	311,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		515.00000	537,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		280.00000	265,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		507.00000	529,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		286.00000	271,000	15.15	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.48990	7.45300		16.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		663.00000	683,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		410.00000	393,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		638.00000	658,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		435.00000	418,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		688.00000	709,000	15.65	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		385.00000	369,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		462.00000	443,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		615.00000	633,000	15.84	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.60780	7.57120		16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		568.00000	582,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		697.00000	674,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		551.00000	564,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		730.00000	706,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		585.00000	599,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		664.00000	641,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		905.00000	879,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		476.00000	487,000	17.22	0.00	0	300.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.27130	9.23370		18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,497.00000	1,513,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,463.00000	1,442,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,479.00000	1,496,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,495.00000	1,475,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,514.00000	1,531,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,430.00000	1,410,000	18.88	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	13/06/2011	Foreign Exchange Future				6.95780	6.92130		14.60	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			4,505.00000	4,695,000	15.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			17,375.00000	13,915,000	15.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			3,448.00000	3,475,000	16.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			21,318.00000	17,695,000	16.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			5,862.00000	6,289,000	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			13,732.00000	10,509,000	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			906.00000	736,000	18.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			43,776.00000	39,956,000	18.50	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.05840	7.02180		15.10	0.00	0	70.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			20,948.00000	21,995,000	15.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			28,768.00000	26,155,000	15.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			19,251.00000	20,191,000	15.61	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			32,071.00000	29,351,000	15.61	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			22,798.00000	23,961,000	15.10	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			25,618.00000	23,121,000	15.10	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.45100	11.39180		12.42	34,353.00	3	27,425.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			21.00000	21,000	15.00	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			479.00000	420,000	15.00	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			17.00000	17,000	15.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			525.00000	466,000	15.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			26.00000	26,000	14.68	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			434.00000	375,000	14.68	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			650.00000	706,000	17.28	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	10.75	Put		8.00000	5,000	17.28	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		156.00000	111,000	12.42	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		98.00000	112,000	12.42	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		67.00000	74,000	13.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		225.00000	173,000	13.07	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		14.00000	13,000	15.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		572.00000	512,000	15.65	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.60180	11.54270		14.02	5,220,810.00	450	28,325.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		384.00000	411,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		341.00000	309,000	14.02	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		360.00000	385,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		367.00000	333,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		410.00000	438,000	14.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		317.00000	286,000	14.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		320.00000	340,000	14.14	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		427.00000	388,000	14.14	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		186.00000	197,000	15.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		743.00000	695,000	15.18	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		145.00000	127,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		688.00000	729,000	13.97	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.74480	11.68580		14.50	0.00	0	998.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		525.00000	552,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		489.00000	457,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		502.00000	528,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		516.00000	483,000	14.48	0.00	0	0.00

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£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		549.00000	577,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		463.00000	432,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		334.00000	349,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		848.00000	804,000	15.37	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08600	0.08540		18.15	1,634.00	19	796.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		159.00000	188,000	19.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		119.00000	88,000	19.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		3.00000	3,000	24.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		963.00000	903,000	24.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,040.00000	1,100,000	20.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	20.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08670		19.28	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		746.00000	792,000	15.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		76.00000	62,000	15.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		242.00000	258,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		572.00000	528,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,676.00000	1,735,000	18.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	5,000	18.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,330.00000	1,141,270,000	26.25	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.92700	9.86330		11.93	297,810.00	30	17,596.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		140.00000	175,000	12.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		77.00000	48,000	12.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		110.00000	139,000	12.37	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	9.85	Put		97.00000	62,000	12.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		174.00000	214,000	13.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		61.00000	37,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.04460	9.98100		13.26	0.00	0	53,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		488.00000	529,000	13.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		157.00000	134,000	13.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		456.00000	495,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		175.00000	150,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		522.00000	565,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		141.00000	120,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		214.00000	185,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		395.00000	430,000	13.31	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		584.00000	533,000	14.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		165.00000	178,000	14.38	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15510	10.09190		13.59	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		567.00000	604,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		275.00000	249,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		538.00000	574,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		296.00000	269,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		597.00000	635,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		255.00000	230,000	13.53	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			387.94100	387.62900			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			393.78000	393.46400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.00500	355.76400			3,560,050.00	1	1,019.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2011	Index Future			361.36400	361.11900			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.42750	7.38820		10.08	0.00	0	14,835.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		738.00000	778,000	15.84	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	15.84	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		688.00000	728,000	15.46	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	15.46	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		788.00000	828,000	16.23	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	16.23	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.43780	7.40130		11.05	0.00	0	9,515.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		762.00000	797,000	11.99	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		11.00000	9,000	11.99	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		715.00000	749,000	11.93	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		14.00000	11,000	11.93	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		810.00000	845,000	12.05	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	7,000	12.05	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.45220	7.41530		11.40	0.00	0	5.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		791.00000	824,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		26.00000	22,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		746.00000	779,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		31.00000	27,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		836.00000	870,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	18,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		206.00000	221,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		291.00000	269,000	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.38550	8.32240		13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,450.00000	1,506,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		428.00000	421,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,421.00000	1,468,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		449.00000	433,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,488.00000	1,544,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		416.00000	409,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.11880	7.08310		11.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		203.00000	228,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		20.00000	9,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		163.00000	184,000	12.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		30.00000	15,000	12.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		247.00000	274,000	13.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		14.00000	5,000	13.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.20410	7.16860		11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		153.00000	166,000	11.79	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		234.00000	212,000	11.79	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		136.00000	147,000	11.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		267.00000	243,000	11.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		173.00000	187,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		204.00000	183,000	11.63	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.16680	8.10640		13.01	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		1,006.00000	1,067,000	15.04	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		957.00000	1,017,000	14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		1.00000	0,000	14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		1,056.00000	1,117,000	15.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		0.00000	0,000	15.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.29100	8.23000		14.89	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		643.00000	691,000	14.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		63.00000	50,000	14.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		604.00000	651,000	14.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		74.00000	60,000	14.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		683.00000	733,000	14.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		53.00000	42,000	14.20	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.46400	160.36500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.61800	162.51700			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				356.87600	356.64100			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		86,410.00000	88,760,000		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		86,310.00000	88,660,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	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
GOVI	On	04/08/2011	GOVI	347.99	Call		86,510.00000	88,860,000		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			362.24800	362.01000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		50,100.00000	52,480,000		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		50,000.00000	52,380,000		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		50,200.00000	52,580,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.15600	155.05100			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.49200	157.38500			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			14.37800	14.25200			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future				5.59000	5.59000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future				5.63000	5.63000			0.00	0	4,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.66000	5.65000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.74000	5.75000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.81000	5.83000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.94000	5.97000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.07000	6.09000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.38000	6.44000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.75000	6.81000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.08000	7.13000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.40000	7.46000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.70000	7.74000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			350.92500	350.64600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.20700	355.92500			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.55200	7.55800		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		699.00000	692,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		926.00000	895,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		794.00000	788,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		825.00000	796,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		611.00000	604,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,034.00000	1,003,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,691.00000	1,660,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		282.00000	274,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		732.00000	704,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		896.00000	891,000	3.71	0.00	0	440.00

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	7.80	Call		1,375.00000	1,375,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		434.00000	411,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,600.00000	2,612,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		124.00000	113,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.66900	7.67600		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,529.00000	2,539,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		447.00000	432,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,668.00000	2,680,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		407.00000	393,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,392.00000	2,401,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		490.00000	473,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.80100	7.80800		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,986.00000	2,996,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		647.00000	633,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,113.00000	3,123,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		607.00000	593,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,861.00000	2,871,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		689.00000	675,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.94800	7.95600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,208.00000	2,216,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,277.00000	1,260,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,307.00000	2,315,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,219.00000	1,201,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,111.00000	2,118,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,338.00000	1,319,000	3.74	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	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.51800	8.51900		11.00	0.00	0	21,612.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,157.00000	1,116,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,755.00000	3,704,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,323.00000	1,281,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,432.00000	3,380,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,007.00000	968,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,097.00000	4,048,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,126.00000	3,074,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,504.00000	1,461,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,484.00000	1,434,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,186.00000	3,145,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,786.00000	4,755,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		792.00000	752,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,558.00000	10,557,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		79.00000	68,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.59100	8.59200		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,662.00000	5,639,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,942.00000	1,910,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,966.00000	5,943,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,802.00000	1,770,000	11.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Call		5,365.00000	5,340,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,092.00000	2,057,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,782.00000	2,746,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,244.00000	4,217,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.66600	8.66700		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,125.00000	6,105,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,130.00000	3,101,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,402.00000	6,382,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,967.00000	2,938,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,856.00000	5,836,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,303.00000	3,274,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.74500	8.74600		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,293.00000	6,276,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,040.00000	4,014,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,560.00000	6,543,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,871.00000	3,845,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,036.00000	6,019,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,221.00000	4,195,000	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	04/08/2011	Bond Future			212.67577	212.61632			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Call		616.00000	676,000		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		566.00000	626,000		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		666.00000	726,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.14497	234.07166			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,572.00000	2,645,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		2,522.00000	2,595,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		2,622.00000	2,695,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.13200	7.13900		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		769.00000	769,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		433.00000	412,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		863.00000	864,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		376.00000	356,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		681.00000	681,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		496.00000	475,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.22600	7.23300		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,332.00000	2,343,000	3.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Put		197.00000	188,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,449.00000	2,461,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		177.00000	169,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,216.00000	2,227,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		219.00000	210,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.33000	7.33700		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,709.00000	2,719,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		365.00000	357,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,812.00000	2,822,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		342.00000	333,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,607.00000	2,616,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		390.00000	381,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.45300	7.46100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,602.00000	1,608,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		915.00000	902,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,680.00000	1,686,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		875.00000	862,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,526.00000	1,532,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		958.00000	944,000	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	04/08/2011	Bond Future			0.11500	0.11700			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,514.00000	24,575,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		25,773.00000	25,834,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		23,241.00000	23,302,000		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			0.03100	0.03300			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,570.00000	13,631,000		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		14,948.00000	15,009,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		12,179.00000	12,239,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.05400	8.06000		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		886.00000	876,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,173.00000	1,134,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,001.00000	993,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,049.00000	1,012,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		778.00000	769,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,305.00000	1,267,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.15800	8.16500		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,474.00000	2,481,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		950.00000	925,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,627.00000	2,635,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		878.00000	854,000	6.03	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	03/11/2011	Bond Future	8.45	Call		2,327.00000	2,333,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,029.00000	1,002,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.27200	8.27900		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,334.00000	3,342,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,284.00000	1,261,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,480.00000	3,489,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,215.00000	1,193,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,190.00000	3,197,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,355.00000	1,331,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.39300	8.40000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,119.00000	3,127,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,653.00000	1,632,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,257.00000	3,266,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,584.00000	1,563,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,986.00000	2,994,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,728.00000	1,706,000	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	04/08/2011	Bond Future			8.18900	8.19500		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		726.00000	714,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,789.00000	1,744,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		832.00000	820,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,621.00000	1,576,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		631.00000	618,000	6.77	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	04/08/2011	Bond Future	7.95	Put		1,968.00000	1,923,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.28500	8.29100		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,308.00000	3,315,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		936.00000	912,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,490.00000	3,498,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		864.00000	841,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,130.00000	3,135,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,013.00000	987,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.38500	8.39200		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,198.00000	4,211,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,171.00000	1,148,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,374.00000	4,388,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,103.00000	1,081,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,025.00000	4,036,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,242.00000	1,217,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.49400	8.50100		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,350.00000	3,358,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,137.00000	2,111,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,502.00000	3,511,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,048.00000	2,023,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,204.00000	3,212,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,233.00000	2,207,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.91400	6.92000		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		492.00000	491,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		315.00000	300,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		559.00000	559,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		271.00000	258,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		429.00000	427,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		362.00000	347,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.00900	7.01600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,614.00000	1,622,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		154.00000	148,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,699.00000	1,707,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		140.00000	134,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,533.00000	1,540,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		172.00000	164,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.12300	7.13000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,790.00000	1,797,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		250.00000	244,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,861.00000	1,868,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		233.00000	228,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,720.00000	1,726,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		267.00000	261,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.27700	7.28700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		969.00000	975,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		636.00000	626,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,019.00000	1,025,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		608.00000	599,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		921.00000	926,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		666.00000	655,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.28000	8.28700		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,146.00000	1,138,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,359.00000	1,311,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,289.00000	1,282,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,214.00000	1,167,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,013.00000	1,003,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,514.00000	1,464,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.36700	8.37300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,153.00000	3,159,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,073.00000	1,045,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,341.00000	3,348,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		989.00000	962,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,971.00000	2,976,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,163.00000	1,135,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.45900	8.46500		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,309.00000	4,316,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,452.00000	1,427,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,490.00000	4,499,000	8.69	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	02/02/2012	Bond Future	9.05	Put		1,372.00000	1,348,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,130.00000	4,137,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,536.00000	1,510,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.55900	8.56600		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,427.00000	3,435,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,460.00000	2,431,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,585.00000	3,594,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,357.00000	2,329,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,274.00000	3,282,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,568.00000	2,539,000	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	04/08/2011	Bond Future			8.31800	8.32400		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,123.00000	1,111,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,576.00000	1,527,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,268.00000	1,257,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,415.00000	1,367,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		989.00000	976,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,750.00000	1,700,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.39900	8.40600		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,281.00000	3,290,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,258.00000	1,226,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		3,476.00000	3,487,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,164.00000	1,134,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,091.00000	3,099,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,359.00000	1,325,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.48300	8.48900		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,509.00000	4,517,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,592.00000	1,565,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,702.00000	4,711,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,507.00000	1,481,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,319.00000	4,326,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,682.00000	1,654,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.57200	8.57800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,487.00000	4,496,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,126.00000	2,101,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,673.00000	4,682,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,038.00000	2,013,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,305.00000	4,312,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,220.00000	2,193,000	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	04/08/2011	Bond Future			8.72300	8.72300		14.00	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	8.50	Call		1,092.00000	1,054,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,917.00000	2,879,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,242.00000	1,203,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,652.00000	2,613,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		954.00000	918,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,198.00000	3,162,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,899.00000	9,894,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		33.00000	28,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78300	8.78400		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,763.00000	2,739,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,034.00000	3,002,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,961.00000	2,938,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,834.00000	2,803,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,572.00000	2,548,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,243.00000	3,211,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84400	8.84400		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,399.00000	4,376,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,191.00000	3,168,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,615.00000	4,593,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,027.00000	3,005,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,188.00000	4,166,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,364.00000	3,342,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.90700	8.90700		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,659.00000	4,641,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,944.00000	3,926,000	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
R209	On	03/05/2012	Bond Future	9.05	Call		4,867.00000	4,848,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,772.00000	3,753,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,458.00000	4,439,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,126.00000	4,107,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.14292	131.10172			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,102.00000	25,143,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,052.00000	25,093,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,152.00000	25,193,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.14900	1.15500			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,878.00000	1,911,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,147.00000	2,180,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.45	Call		1,608.00000	1,641,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.90400	0.91000			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,793.00000	1,825,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,054.00000	2,086,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,532.00000	1,564,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.08900	2.09200			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,869.00000	3,898,000		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		4,332.00000	4,361,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,403.00000	3,432,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			1.97900	1.98300			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,826.00000	4,864,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,279.00000	5,317,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,370.00000	4,408,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.72700	8.73300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,311.00000	6,262,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,859.00000	5,810,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,767.00000	6,718,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.79500	8.80000			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		404.00000	363,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	40,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		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		810.00000	770,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.86500	8.87100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,014.00000	1,061,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,402.00000	1,449,000		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		623.00000	671,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.93300	8.93900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,381.00000	2,428,000		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	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,754.00000	2,801,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,005.00000	2,052,000		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			14,128.84000	14,039.85000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		5,399.00000	6,288,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		5,398.00000	6,288,000		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		5,399.00000	6,289,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			352.52100	352.31000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.25300	357.03800			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07340	1.06610		13.77	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		220.00000	267,000	13.77	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		59.00000	33,000	13.77	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		36.00000	41,000	15.76	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	1.10	Put		375.00000	307,000	15.76	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		666.00000	737,000	18.24	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		5.00000	3,000	18.24	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.09260	1.08550		14.99	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		304.00000	327,000	14.99	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		449.00000	401,000	14.99	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		171.00000	183,000	16.44	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		816.00000	757,000	16.44	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		542.00000	585,000	13.91	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		187.00000	159,000	13.91	0.00	0	0.00

Total for Derivatives :

71,265,019.20

10,532

1,090,354.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				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				0.00	0	99,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	595,000.00

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	70,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	200,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	1,792,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	8,040,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	5,025,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL079	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ACL080	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL081	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL082	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL083	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL084	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL085	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL086	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL087	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL088	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL089	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL090	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL091	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL092	On	26/12/2015			100.00000	100.00000			0.00	0	0.00
ACL093	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	100.00000		60,000,000,000,000.00	600,000,000	200,000,000.00	
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,010,000.00
AIR01U	On	06/02/2012	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
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	11,502,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
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			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	29,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,011,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	8,100,000.00
BLG3B	On	30/10/2011	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
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	3,008,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	46,000.00
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	34,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	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
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	20,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	23,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,100,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	73,024,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	103,015,000.00
DVF12	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
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	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
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,225,800,000.00	12,258,000	344,028,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			231,379,500,000.00	25,014,000	116,630,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			170,000,000.00	17,000	575,919,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			196,250,000.00	25,000	160,069,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			195,000,000.00	26,000	131,061,000.00
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
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,054,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			300,000,000,000.00	3,000,000	1,500,000.00
FRBI01	On	30/06/2014	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
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
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
FRS38	On	06/06/2011			6.17500	6.17500			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
FRS42	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	32,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

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 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000		234,000,000,000.00		2,340,000	1,170,000.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	6,144,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,007,000.00
HWAY3On	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	4,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
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			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
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
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
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
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000,000.00		24,000,000	8,000,000.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	60,117,000.00
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	10,000,000.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	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			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000		173,000,000,000,000.00	1,730,000,000	400,000,000.00	
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	100.00000		2,340,000,000,000.00	23,400,000	4,680,000.00	
MBF025	On	26/05/2014	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
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	1,000,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
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	66,000,000.00
MFS1A	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
MFS1A	On	20/12/2018			100.00000	100.00000				0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000				0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000				0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000				0.00	0	66,000.00
MTN03	On	13/07/2015			100.00000	100.00000				0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000				0.00	0	4,008,000.00
MTN05	On	28/10/2013			100.00000	100.00000				0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000				0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000				0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000				0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000				0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000				0.00	0	15,000.00
NBK2B	On	15/09/2015			100.00000	100.00000				0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000				0.00	0	5,508,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,085,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	460,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,008,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,002,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	100,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	2,000,000.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	13,079,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5E	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6E	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	1,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.51500	5.52500			0.00	0	44,953,614.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.46500	7.47000			56,563,273,501,635.00	7,577,129,739	9,703,360,877.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.46000	8.46000			12,588,116,033,880.00	1,487,956,978	9,530,848,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.29000	1.29000			336,295,002,000.00	260,693,800	2,556,217,000.00
R197	On	07/12/2023	Spot Bond			2.52000	2.52000			162,303,120,000.00	64,406,000	366,206,000.00
R201	On	21/12/2014	Spot Bond			7.06000	7.06500			13,218,106,180,000.00	1,872,253,000	3,210,175,000.00
R202	On	07/12/2033	Spot Bond			2.53000	2.53000			937,215,132,920.00	370,440,764	1,384,000,000.00
R203	On	15/09/2017	Spot Bond			7.97500	7.98000			3,725,313,900,000.00	467,124,000	3,459,219,000.00
R204	On	21/12/2018	Spot Bond			8.11500	8.12000			11,292,192,915,000.00	1,391,521,000	5,687,336,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83500	6.84000			6,431,406,920,000.00	940,952,000	4,867,300,000.00
R207	On	15/01/2020	Spot Bond			8.21000	8.21500			18,324,137,516,920.00	2,231,929,052	5,772,281,800.00
R208	On	31/03/2021	Spot Bond			8.25500	8.26000			21,448,198,785,000.00	2,598,207,000	6,164,597,000.00
R209	On	31/03/2036	Spot Bond			8.67500	8.67500			27,003,652,775,000.00	3,112,813,000	8,529,363,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			92,710,000,000.00	36,500,000	339,970,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			0.00	0	933,500,000.00
R212	On	31/01/2022	Spot Bond			2.51500	2.51500			427,550,000,000.00	170,000,000	477,000,000.00
R213	On	28/02/2031	Spot Bond			8.68000	8.68000			1,701,479,640,000.00	196,023,000	760,303,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,303,000,000,000.00	662,000,000	1,418,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		500,000,000,000.00	5,000,000,000.00	5,000,000	5,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	16,527,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	30,341,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,025,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,500,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	25,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			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
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000		78,500,000,000,000.00		785,000,000	350,000,000.00
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
THE7B	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
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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,009,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	995,021,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	249,029,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			351,300,000,000.00	3,513,000	41,334,000.00
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
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	51,050,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			709,400,000,000.00	7,094,000	62,094,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			60,460,000,000,000.00	604,600,000	120,920,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			67,960,000,000,000.00	679,600,000	135,920,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							635,272,192,172,355.00	28,029,884,333	70,797,483,274.00
Grand Total:							635,272,263,437,374.00	18,029,894,865	70,798,573,628.00