



Daily MTM Report

Daily summary for: 10/06/2011

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			6.79670	6.74750		12.68	553,978,626.90	81,507	206,741.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	22.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		703.00000	653,000	22.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	23.50	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		753.00000	703,000	23.50	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	21.95	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		653.00000	603,000	21.95	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		68.00000	103,000	14.42	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		21.00000	6,000	14.42	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		453.00000	403,000	18.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		0.00000	0,000	18.86	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		303.00000	253,000	16.54	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		0.00000	0,000	16.54	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,253.00000	1,203,000	31.22	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	31.22	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,053.00000	1,003,000	28.13	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		0.00000	0,000	28.13	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		503.00000	453,000	19.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	19.63	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		0.00000	0,000	20.41	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		553.00000	503,000	20.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		353.00000	303,000	17.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	0,000	17.32	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		254.00000	204,000	15.77	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		1.00000	1,000	15.77	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		603.00000	553,000	21.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	21.18	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		205.00000	155,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		2.00000	2,000	15.00	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		108.00000	149,000	15.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		11.00000	2,000	15.29	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		10.00000	13,000	13.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		113.00000	66,000	13.45	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		158.00000	108,000	14.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		5.00000	5,000	14.23	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		248.00000	297,000	17.90	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		1.00000	0,000	17.90	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		73.00000	33,000	12.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		20.00000	30,000	12.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		40.00000	15,000	13.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		37.00000	62,000	13.55	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	11.55	Call		0.00000	0,000	49.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		4,803.00000	4,753,000	49.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		5,203.00000	5,153,000	49.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.89220	6.84240		14.87	699,323,965.20	101,466	320,328.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		26.00000	28,000	20.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,234.00000	1,186,000	20.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		24.00000	26,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,282.00000	1,234,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		28.00000	30,000	20.44	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,186.00000	1,138,000	20.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		996.00000	949,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		38.00000	41,000	19.43	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		75.00000	82,000	17.40	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		633.00000	590,000	17.40	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		237.00000	264,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		195.00000	172,000	14.94	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		192.00000	211,000	14.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		250.00000	219,000	14.87	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		676.00000	633,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		68.00000	75,000	17.66	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		811.00000	765,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		53.00000	57,000	18.42	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		293.00000	324,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		151.00000	132,000	15.00	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		114.00000	98,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		356.00000	390,000	15.07	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		389.00000	352,000	15.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		131.00000	144,000	15.88	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,960.00000	2,910,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		548.00000	506,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		90.00000	98,000	16.90	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	427,000	16.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		0.00000	119,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98700	6.93630		15.23	28,618,752.00	4,096	43,688.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		181.00000	193,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		595.00000	556,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		170.00000	181,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		634.00000	594,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		192.00000	205,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		556.00000	518,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		217.00000	196,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		403.00000	433,000	15.11	216,500.00	500	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,150.00000	1,104,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		86.00000	91,000	19.17	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		346.00000	315,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		282.00000	302,000	15.23	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		0.00000	482,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		0.00000	219,000	16.22	219,000.00	1,000	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future			7.08690	7.03550		15.25	2,480,415.00	350	2,808.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		379.00000	403,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		380.00000	352,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		359.00000	380,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		410.00000	379,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		403.00000	428,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		354.00000	327,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		396.00000	421,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		361.00000	334,000	15.19	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.19240	7.13980		15.55	0.00	0	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		410.00000	429,000	15.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		520.00000	487,000	15.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		393.00000	411,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		553.00000	519,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		427.00000	448,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		487.00000	456,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.30480	7.24960		15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		541.00000	567,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		491.00000	462,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		520.00000	544,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		520.00000	489,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		564.00000	590,000	15.66	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		464.00000	435,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		551.00000	517,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		501.00000	522,000	15.84	0.00	0	11,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future			7.41360	7.35580		16.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		469.00000	487,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		813.00000	773,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		454.00000	472,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		848.00000	808,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		483.00000	502,000	16.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		777.00000	738,000	16.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,035.00000	991,000	17.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		391.00000	405,000	17.41	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.39600	8.31020		17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,032.00000	1,070,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,222.00000	1,174,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,017.00000	1,053,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,257.00000	1,207,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,049.00000	1,087,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,189.00000	1,141,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		901.00000	857,000	17.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,211.00000	1,253,000	17.11	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.12080	9.07050		18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,394.00000	1,411,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,524.00000	1,490,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,378.00000	1,395,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,558.00000	1,524,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,410.00000	1,428,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,490.00000	1,457,000	18.75	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			6.79670	6.74750		12.68	0.00	0	98.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		41.00000	25,000	16.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		30,291.00000	25,355,000	16.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		18.00000	9,000	17.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		35,268.00000	30,339,000	17.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		92.00000	71,000	15.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		25,342.00000	20,401,000	15.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	21.18	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		60,250.00000	55,330,000	21.18	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.89220	6.84240		14.87	0.00	0	347.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		13,076.00000	14,381,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		38,836.00000	35,161,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		11,890.00000	13,069,000	16.14	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		42,650.00000	38,849,000	16.14	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,388.00000	15,832,000	15.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		35,148.00000	31,612,000	15.63	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.02870	11.04530		11.32	29,071,653.20	2,636	20,490.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		805.00000	821,000	19.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.22	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		855.00000	871,000	20.22	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	19.23	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		755.00000	771,000	19.23	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		299.00000	280,000	14.48	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		4.00000	1,000	14.48	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		406.00000	421,000	15.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		1.00000	0,000	15.77	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	16.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		505.00000	521,000	16.76	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.72	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		905.00000	921,000	20.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.16960	11.18660		13.63	15,905,510.40	1,424	33,351.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		209.00000	201,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		522.00000	531,000	14.36	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		194.00000	187,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		557.00000	567,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		224.00000	216,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		487.00000	496,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		168.00000	162,000	14.67	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		631.00000	642,000	14.67	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		87.00000	83,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,000.00000	1,013,000	15.60	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		237.00000	240,000	13.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		424.00000	410,000	13.68	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.30890	11.32510		14.08	0.00	0	7,987.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		347.00000	338,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		672.00000	679,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		331.00000	323,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		706.00000	714,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		363.00000	354,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		638.00000	645,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		211.00000	205,000	15.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,086.00000	1,096,000	15.82	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.60760	11.62130		14.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		608.00000	598,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		837.00000	840,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		590.00000	581,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		869.00000	873,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		625.00000	615,000	14.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		804.00000	807,000	14.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08420		17.82	1,696.00	20	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		44.00000	55,000	21.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		124.00000	75,000	21.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	30.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,080.00000	1,020,000	30.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		920.00000	980,000	24.24	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	24.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08600	0.08540		19.23	1,720.00	20	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		629.00000	671,000	15.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		89.00000	71,000	15.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		180.00000	190,000	19.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		640.00000	590,000	19.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,542.00000	1,602,000	16.28	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	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,460.00000	1,141,400,000	27.71	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.76240	9.78700		10.13	16,264,158.40	1,666	11,183.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		39.00000	22,000	10.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		52.00000	60,000	10.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		23.00000	11,000	11.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		86.00000	99,000	11.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		68.00000	42,000	10.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		31.00000	30,000	10.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87270	9.89740		12.82	6,377,764.20	646	55,742.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		409.00000	390,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		162.00000	167,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		378.00000	360,000	12.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		181.00000	187,000	12.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		442.00000	422,000	12.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		145.00000	149,000	12.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		223.00000	230,000	12.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		320.00000	303,000	12.84	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		624.00000	642,000	14.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		121.00000	115,000	14.56	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.97950	10.00290		13.46	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		493.00000	481,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		290.00000	302,000	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		465.00000	454,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		312.00000	325,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		522.00000	509,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		269.00000	280,000	13.44	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.69100	388.61100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			392.50300	394.45300			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.31100	356.83400			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.65100	362.19800			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.17190	7.15600		8.77	102,859,389.80	14,342	6,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		506.00000	522,000	18.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	18.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		456.00000	472,000	17.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	17.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		556.00000	572,000	19.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	19.73	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18530	7.17120		10.79	110,797,326.00	15,420	27,646.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		552.00000	563,000	12.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		31.00000	28,000	12.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		508.00000	519,000	12.51	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		37.00000	34,000	12.51	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		597.00000	609,000	12.85	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		26.00000	24,000	12.85	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.20020	7.18590		11.23	14,400.40	2	889.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		598.00000	609,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		62.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		558.00000	569,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		72.00000	69,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		638.00000	650,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		52.00000	50,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		129.00000	133,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		443.00000	433,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.11400	8.11350		13.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,309.00000	1,305,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		496.00000	491,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,283.00000	1,278,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		520.00000	514,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,337.00000	1,333,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		474.00000	469,000	12.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.95370	6.91290		11.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		41.00000	66,000	12.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		28.00000	12,000	12.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		20.00000	32,000	11.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		57.00000	28,000	11.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		76.00000	108,000	13.59	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		13.00000	4,000	13.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.03510	6.99380		12.00	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		88.00000	101,000	12.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		344.00000	316,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		77.00000	89,000	12.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		383.00000	354,000	12.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		101.00000	116,000	12.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		307.00000	281,000	12.49	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02640	0.02710			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.11810	0.10580			0.00	0	21,898.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.06920	8.02090		12.78	0.00	0	50.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		921.00000	969,000	26.13	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	26.13	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		871.00000	919,000	25.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	25.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		971.00000	1,019,000	26.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.18700	8.13770		15.30	0.00	0	950.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		568.00000	605,000	15.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		80.00000	68,000	15.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		531.00000	566,000	15.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		93.00000	79,000	15.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		607.00000	645,000	14.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		69.00000	58,000	14.99	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.35300	160.77000			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.50900	162.93200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			356.13900	357.60500			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		96,050.00000	81,390,000		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		95,950.00000	81,290,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		96,150.00000	81,490,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.49200	362.98100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		59,810.00000	44,920,000		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		59,710.00000	44,820,000		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		59,910.00000	45,020,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.80100	155.76800			543,745,490.00	349	628.00
IGOV	On	03/11/2011	Index Future			158.14300	158.11000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/08/2011	Index Future			416.63700	416.52800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	3,891.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.61000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.68000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75000	5.72000			0.00	0	15,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.85000	5.81000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.92000	5.89000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.05000	6.01000			0.00	100	5,491.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.34000	6.30000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.72000	6.67000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.97000	6.93000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.28000	7.22000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.52000	7.50000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
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			350.46100	352.29500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.72900	357.59100			0.00	0	0.00
R155	On	31/08/2011	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
R157	On	04/08/2011	Bond Future			7.54000	7.47900		3.50	126,089.25	1	7,196.00
R157	On	04/08/2011	Bond Future	7.50	Call		733.00000	608,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		651.00000	765,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		841.00000	706,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		563.00000	667,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		634.00000	520,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		748.00000	873,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,368.00000	1,545,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		268.00000	206,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		484.00000	578,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		957.00000	812,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,499.00000	1,316,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		249.00000	305,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,833.00000	2,609,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		48.00000	63,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.65700	7.59000		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,698.00000	2,499,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		300.00000	348,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,846.00000	2,643,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		269.00000	312,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,552.00000	2,358,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		334.00000	386,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.78900	7.71600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,236.00000	3,046,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		581.00000	642,000	3.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Call		3,366.00000	3,174,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		545.00000	603,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,107.00000	2,921,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		620.00000	684,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.93700	7.85700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,400.00000	2,242,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,153.00000	1,251,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,503.00000	2,342,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,099.00000	1,193,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,299.00000	2,144,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,210.00000	1,310,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.54200	8.46600		10.00	235,987.80	2	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		985.00000	751,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,077.00000	3,567,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,155.00000	893,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,758.00000	3,220,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		833.00000	627,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,418.00000	3,935,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,461.00000	2,893,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,344.00000	1,052,000	9.92	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		962.00000	1,191,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,169.00000	2,675,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,921.00000	4,319,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		422.00000	544,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,003.00000	10,287,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		18.00000	26,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.61600	8.53800		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,859.00000	5,345,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,633.00000	1,849,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,176.00000	5,648,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,507.00000	1,708,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,550.00000	5,049,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,771.00000	1,999,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,415.00000	2,703,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,382.00000	3,941,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.69300	8.61200		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,221.00000	5,741,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,720.00000	2,984,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,506.00000	6,015,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,565.00000	2,818,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,941.00000	5,473,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,882.00000	3,158,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.77200	8.68800		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,919.00000	6,462,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,142.00000	4,443,000	12.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		7,182.00000	6,715,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,969.00000	4,260,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,661.00000	6,213,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,323.00000	4,632,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			213.71201	213.65226			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,652.00000	1,712,000		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		1,602.00000	1,662,000		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		1,702.00000	1,762,000		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			235.33309	235.25910			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,759.00000	3,833,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,709.00000	3,783,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,809.00000	3,883,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.45	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			7.16000	7.10800		2.75	105,859.06	1	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		702.00000	599,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		272.00000	327,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		806.00000	696,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		225.00000	273,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		606.00000	512,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		327.00000	391,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.25600	7.20000		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,408.00000	2,273,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		180.00000	203,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,526.00000	2,390,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		161.00000	183,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,288.00000	2,156,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		198.00000	223,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.36400	7.30200		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,713.00000	2,580,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		278.00000	306,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,821.00000	2,687,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		259.00000	287,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,608.00000	2,477,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		300.00000	330,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49200	7.42300		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		1,659.00000	1,559,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		881.00000	946,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,735.00000	1,632,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		839.00000	901,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,584.00000	1,487,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		925.00000	992,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.06400	0.06600			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		26,071.00000	26,132,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		27,330.00000	27,392,000		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		24,799.00000	24,860,000		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			0.00500	0.01900			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,997.00000	14,426,000		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		15,375.00000	15,803,000		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		12,606.00000	13,034,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future			8.08500	8.02400		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		801.00000	660,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		916.00000	1,066,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		923.00000	769,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		799.00000	936,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		689.00000	562,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,044.00000	1,208,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.19200	8.12800		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,495.00000	2,295,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		801.00000	895,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,653.00000	2,446,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		734.00000	821,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,342.00000	2,147,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		873.00000	972,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.30800	8.24000		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,351.00000	3,147,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,129.00000	1,225,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,501.00000	3,293,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,064.00000	1,156,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,204.00000	3,005,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,197.00000	1,298,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.43200	8.36000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,224.00000	3,035,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,589.00000	1,704,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,359.00000	3,165,000	6.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		1,517.00000	1,627,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,092.00000	2,907,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,665.00000	1,784,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.25100	8.18000		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		555.00000	425,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,536.00000	1,790,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		656.00000	510,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,364.00000	1,601,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		465.00000	351,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,721.00000	1,991,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.35000	8.27600		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,266.00000	2,988,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		816.00000	925,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,452.00000	3,167,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		748.00000	850,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,084.00000	2,814,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		888.00000	1,006,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.45400	8.37600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,131.00000	3,846,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,022.00000	1,133,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,310.00000	4,020,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		957.00000	1,063,000	7.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		3,954.00000	3,675,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,090.00000	1,206,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.56700	8.48500		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,486.00000	3,251,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,195.00000	2,362,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,633.00000	3,392,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,101.00000	2,261,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,343.00000	3,113,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,294.00000	2,466,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.95700	6.89900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		481.00000	404,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		257.00000	309,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		552.00000	469,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		217.00000	263,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		416.00000	346,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		303.00000	362,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.05800	6.99300		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,651.00000	1,542,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		145.00000	166,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,734.00000	1,624,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Put		129.00000	150,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,567.00000	1,460,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		159.00000	183,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.17900	7.10500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,817.00000	1,713,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		232.00000	260,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,891.00000	1,784,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		218.00000	244,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,747.00000	1,643,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		250.00000	278,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.34600	7.26000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		994.00000	916,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		619.00000	675,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,042.00000	963,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		589.00000	645,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		947.00000	872,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		650.00000	709,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.33300	8.24200		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,057.00000	801,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,011.00000	1,278,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,211.00000	932,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		877.00000	1,121,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		916.00000	683,000	6.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.20	Put		1,159.00000	1,448,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.42200	8.32700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,318.00000	2,952,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		980.00000	1,145,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,510.00000	3,135,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		900.00000	1,057,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,124.00000	2,769,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,058.00000	1,235,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.51700	8.41800		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,258.00000	3,879,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,145.00000	1,305,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,447.00000	4,060,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,073.00000	1,225,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,072.00000	3,702,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,221.00000	1,390,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.62000	8.51600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,665.00000	3,349,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,433.00000	2,667,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,821.00000	3,497,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,328.00000	2,554,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,513.00000	3,204,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,542.00000	2,784,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.35200	8.26600		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,108.00000	858,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,206.00000	1,482,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,267.00000	994,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,059.00000	1,311,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		963.00000	735,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,369.00000	1,666,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.43500	8.34600		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,379.00000	3,013,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		998.00000	1,163,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,584.00000	3,208,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		914.00000	1,069,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,178.00000	2,823,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,087.00000	1,264,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.52000	8.42700		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,605.00000	4,227,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,326.00000	1,491,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,805.00000	4,419,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,247.00000	1,404,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,408.00000	4,038,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,409.00000	1,582,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.61100	8.51400		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,773.00000	4,417,000	9.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		2,047.00000	2,244,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,956.00000	4,593,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,956.00000	2,145,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,593.00000	4,244,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,143.00000	2,346,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.71900	8.64300		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,054.00000	818,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,233.00000	2,611,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,222.00000	961,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,985.00000	2,339,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		902.00000	691,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,500.00000	2,903,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,519.00000	9,907,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		6.00000	9,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.77900	8.70100		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,935.00000	2,600,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,542.00000	2,831,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,149.00000	2,800,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,359.00000	2,634,000	14.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		2,730.00000	2,409,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,738.00000	3,041,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84000	8.76000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,693.00000	4,312,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,822.00000	3,073,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,920.00000	4,529,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,669.00000	2,910,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,471.00000	4,100,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,984.00000	3,245,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.90300	8.82100		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,098.00000	4,728,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,712.00000	3,982,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,313.00000	4,935,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,547.00000	3,809,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,888.00000	4,526,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,885.00000	4,163,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.68332	131.64174			0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.00	Call		25,642.00000	25,683,000		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		25,592.00000	25,633,000		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		25,692.00000	25,733,000		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			1.09200	1.07800			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,302.00000	2,225,000		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		2,571.00000	2,494,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		2,032.00000	1,955,000		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			0.84500	0.83000			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,220.00000	2,140,000		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		2,481.00000	2,401,000		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		1,959.00000	1,878,000		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			2.04800	2.05100			0.00	0	3,769.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,267.00000	4,296,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		4,730.00000	4,759,000		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		3,801.00000	3,830,000		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			1.93800	1.94100			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		5,229.00000	5,258,000		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		5,682.00000	5,711,000		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		4,773.00000	4,802,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.73200	8.65700			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		5,688.00000	6,303,000		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		5,235.00000	5,850,000		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		6,144.00000	6,759,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.80000	8.72300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		219.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	404,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		623.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	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		187.00000	810,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.87100	8.79100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,652.00000	1,014,000		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		2,040.00000	1,402,000		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		1,261.00000	623,000		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			8.94000	8.85700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,026.00000	2,373,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,399.00000	2,746,000		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		2,651.00000	1,997,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,841.42000	13,810.38000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,104.00000	3,414,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,104.00000	3,414,000		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		3,104.00000	3,414,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.86900	353.32000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.60100	358.07100			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04870	1.04180		12.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		30.00000	43,000	12.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		112.00000	56,000	12.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		1.00000	1,000	22.51	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		583.00000	514,000	22.51	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		420.00000	487,000	19.53	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		2.00000	0,000	19.53	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06490	1.05800		14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		185.00000	201,000	15.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		605.00000	552,000	15.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		96.00000	103,000	16.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,016.00000	954,000	16.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		359.00000	392,000	14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		279.00000	243,000	14.08	0.00	0	0.00
Total for Derivatives :										2,110,344,303.61	225,548	1,164,250.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	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
AA03	On	11/05/2015	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
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	164,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,100,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			120,000,000.00	1,200,000	600,000.00
ABLC03	On	06/11/2011			5.97500	5.97500			8,365,000,000.00	1,400,000	700,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	5,050,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			40,000,000,000.00	400,000	300,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	1,858,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,300,000,000.00	13,000	9,066,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	6,039,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	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
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	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
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	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
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		1,200,000,000.00		12,000	15,055,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		400,000,000.00		4,000	12,017,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	60,100,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	100,000,000.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	2,065,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
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		800,000,000.00		8,000	4,038,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		500,000,000.00		5,000	25,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN115	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
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
CLN132	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
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
CLN151	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
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

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	50,000,000.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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	100,000,000.00
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			1,321,200,000,000.00	13,212,000	4,429,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
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			202,500,000,000.00	2,025,000	75,138,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	353,038,000.00
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			50,000,000,000.00	500,000	24,250,000.00
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	52,350,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	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			184,500,000.00	1,845,000	249,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			7,548,000,000.00	816,000	112,365,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	377,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			157,565,200,000.00	20,072,000	80,345,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			750,442,500,000.00	100,059,000	131,276,000.00
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			1,300,000,000.00	13,000	2,098,000.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	10,500,000.00
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	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
FRE2A2	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
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	3,022,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	15,080,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	39.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	17/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT01On	08/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT02On	13/05/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	3,220,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,036,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	14,000.00
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			1,800,000,000.00	18,000	43,089,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	332,900.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000		80,000,000,000.00	80,000,000,000.00	800,000	400,000.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000		60,000,000,000.00	60,000,000,000.00	600,000	300,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000		13,853,329,600,000.00		138,533,296	17,316,572.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			1,900,000,000.00	19,000	126,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	19,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			900,000,000.00	9,000	5,042,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
MTNF0	On	06/07/2011			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			800,000,000.00	8,000	101,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			800,000,000.00	8,000	6,038,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B On	19/04/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
NBK6A On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A On	23/03/2016	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	8,135,000.00
NBK9B On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11 On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	150,000.00
NBRN1 On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1 On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1 On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2 On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2 On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	28/08/2014	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
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		3,000,000,000,000.00	30,000,000	15,000,000.00	
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
NCLN6	On	30/11/2015			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
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	520,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			5,200,000,000,000.00	52,000,000	29,066,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	9,014,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,300,000,000.00	23,000	1,130,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		2,830,449,000,000.00		28,304,490	14,152,245.00
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
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	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
PR2B4	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
PR2C4	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
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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			5.52000	5.46000			0.00	0	109,400,000.00
R155P On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			7.47000	7.41000		71,557,242,665,400.00		9,579,282,820	9,621,221,913.00
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			8.49500	8.42000		89,695,024,575,230.00		10,558,566,754	10,050,856,570.00
R187P On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			1.22000	1.22000		353,800,000,000.00		290,000,000	2,855,463,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			354,663,000,000.00	141,300,000	523,652,828.00
R201	On	21/12/2014	Spot Bond			7.10000	7.05000			2,689,941,500,000.00	378,865,000	2,975,855,000.00
R202	On	07/12/2033	Spot Bond			2.50000	2.50000			2,954,250,000,000.00	1,181,700,000	2,066,973,000.00
R203	On	15/09/2017	Spot Bond			8.02000	7.96000			35,532,786,440,000.00	4,430,522,000	4,756,940,000.00
R204	On	21/12/2018	Spot Bond			8.19000	8.12000			22,184,744,400,000.00	2,708,760,000	5,293,107,500.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.89000	6.83500			8,291,818,730,000.00	1,203,457,000	4,312,144,000.00
R207	On	15/01/2020	Spot Bond			8.27500	8.18500			34,184,951,800,000.00	4,131,112,000	6,367,055,946.00
R208	On	31/03/2021	Spot Bond			8.30000	8.21500			41,771,069,700,000.00	5,032,659,000	7,110,515,000.00
R209	On	31/03/2036	Spot Bond			8.68000	8.60500			24,158,696,800,000.00	2,783,260,000	8,704,284,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			543,814,000,000.00	214,100,000	636,361,000.00
R211	On	31/01/2017	Spot Bond			1.99000	1.97000			47,760,000,000.00	24,000,000	985,760,206.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			1,500,156,000,000.00	595,300,000	546,300,000.00
R213	On	28/02/2031	Spot Bond			8.69000	8.61500			1,294,810,000,000.00	149,000,000	624,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,818,000,000,000.00	1,972,000,000	1,368,850,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R340C	On	21/12/2021	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
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
RCSC0	On	09/03/2012	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
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	17,045,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			441,100,000,000.00	4,411,000	4,270,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,032,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			220,584,283,000.00	38,362,484	14,558,000.00

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
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		900,000,000.00		9,000	41,000.00
SBSI10	On	03/07/2013			100.00000	100.00000			0.00	0	150,000.00
SBSI11	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	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	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
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
SYN834	On	12/09/2011			100.00000	100.00000		52,800,000,000,000.00	528,000,000	264,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,999,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			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			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000		75,000,000,000,000.00		750,000,000	250,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		1,100,000,000.00		11,000	2,041,000.00
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		472,100,000,000.00		4,721,000	1,009,953,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		4,200,000,000.00		42,000	249,135,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	13,165,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			200,000,000,000.00	2,000,000	1,000,000.00
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
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			700,000,000.00	7,000	51,717,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			150,000,000,000.00	1,500,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							523,202,713,193,630.00	47,255,840,844	77,436,548,219.00
Grand Total:							523,204,823,537,934.00	17,256,066,392	77,437,712,469.00