

Daily MTM Report

Daily summary for: 22/06/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.82950	6.83310		15.11	245,896,147.50	36,005	363,171.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		24.00000	23,000	22.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,241.00000	1,244,000	22.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		22.00000	22,000	22.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,289.00000	1,293,000	22.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		26.00000	25,000	21.75	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,193.00000	1,196,000	21.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,002.00000	1,004,000	20.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		35.00000	33,000	20.59	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		68.00000	66,000	18.28	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		635.00000	637,000	18.28	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		222.00000	218,000	15.14	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		189.00000	189,000	15.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		179.00000	175,000	15.39	131,250.00	750	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		246.00000	246,000	15.39	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		679.00000	681,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		62.00000	60,000	18.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		815.00000	817,000	19.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		48.00000	46,000	19.44	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		278.00000	274,000	15.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		145.00000	145,000	15.21	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		108.00000	108,000	15.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		341.00000	337,000	15.28	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		387.00000	388,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		120.00000	117,000	16.55	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,971.00000	2,974,000	30.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	3,000	30.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		549.00000	550,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		82.00000	79,000	17.71	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		466.00000	467,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		99.00000	96,000	17.13	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		93.00000	93,000	15.32	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		376.00000	372,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		249.00000	245,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		166.00000	166,000	15.18	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		214.00000	214,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		197.00000	193,000	15.11	0.00	0	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.92320	6.92700		15.41	17,723,392.00	2,560	47,489.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		173.00000	170,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		596.00000	597,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		162.00000	160,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		635.00000	637,000	17.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		184.00000	181,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		557.00000	558,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		215.00000	215,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		392.00000	388,000	15.33	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,155.00000	1,158,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		82.00000	81,000	19.87	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		344.00000	345,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		271.00000	268,000	15.62	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		519.00000	520,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		196.00000	193,000	16.68	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02260	7.02600		15.46	596,921.00	85	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		370.00000	366,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		380.00000	379,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		350.00000	347,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		410.00000	410,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		393.00000	390,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		353.00000	353,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		386.00000	383,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		360.00000	360,000	15.43	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.12960	7.13170		15.71	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		403.00000	399,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		521.00000	519,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		386.00000	383,000	16.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		554.00000	553,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		420.00000	417,000	15.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		488.00000	487,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.24130	7.24340		15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		534.00000	531,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		491.00000	490,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		513.00000	509,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		520.00000	518,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		556.00000	553,000	15.84	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		463.00000	462,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		551.00000	550,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		494.00000	491,000	16.10	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.34960	7.35180		16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		463.00000	460,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		811.00000	810,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		449.00000	446,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		847.00000	846,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		478.00000	474,000	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		776.00000	774,000	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,034.00000	1,033,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		386.00000	383,000	17.69	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.33680	8.33890		17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,044.00000	1,038,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,205.00000	1,201,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,028.00000	1,022,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,239.00000	1,235,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,061.00000	1,055,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,172.00000	1,168,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		884.00000	881,000	17.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,223.00000	1,218,000	17.21	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.06860	9.07070		18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,386.00000	1,378,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,515.00000	1,509,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,370.00000	1,362,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,549.00000	1,543,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,402.00000	1,394,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,481.00000	1,475,000	18.77	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.82950	6.83310		15.11	34,147.50	5	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			12,007.00000	11,691,000	16.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			38,697.00000	38,741,000	16.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			10,891.00000	10,591,000	16.84	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			42,581.00000	42,641,000	16.84	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			13,249.00000	12,916,000	16.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			34,939.00000	34,966,000	16.26	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.92320	6.92700		15.41	0.00	0	15.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			27,133.00000	26,758,000	15.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			34,433.00000	34,438,000	15.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			25,404.00000	25,040,000	15.83	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			37,704.00000	37,720,000	15.83	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			28,988.00000	28,602,000	15.41	0.00	0	0.00

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\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		31,288.00000	31,282,000	15.41		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.01010	11.07190		13.64	47,068,177.50		4,275	37,799.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		156.00000	138,000	14.70		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		584.00000	628,000	14.70		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		145.00000	127,000	14.81		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		623.00000	667,000	14.81		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		169.00000	149,000	14.60		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		547.00000	589,000	14.60		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		123.00000	108,000	15.02		0.00	0	8,945.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		701.00000	748,000	15.02		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		60.00000	51,000	15.98		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		1,088.00000	1,141,000	15.98		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		265.00000	291,000	13.64		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		337.00000	301,000	13.64		0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		661.00000	613,000	13.63		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		89.00000	103,000	13.63		0.00	0	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		364.00000	326,000	13.64		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		242.00000	266,000	13.64		0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		376.00000	412,000	14.07		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		248.00000	222,000	14.07		0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Call		421.00000	381,000	13.64		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Put		199.00000	221,000	13.64		0.00	0	630.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Put		316.00000	349,000	13.85		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Call		288.00000	259,000	13.85		0.00	0	630.00

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£ / R	On	19/12/2011	Foreign Exchange Future			11.14870	11.21130		14.21	100,338.30	9	9,554.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		297.00000	275,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		736.00000	776,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		284.00000	262,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		773.00000	813,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		312.00000	289,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		701.00000	740,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		178.00000	164,000	16.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,167.00000	1,215,000	16.30	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.29520	11.35750		14.42	16,942,800.00	1,500	1,500.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		528.00000	499,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		621.00000	654,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		509.00000	481,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		652.00000	686,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		547.00000	518,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		590.00000	623,000	14.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.45120	11.51210		14.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		555.00000	530,000	15.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		893.00000	929,000	15.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		539.00000	514,000	15.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		927.00000	963,000	15.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		572.00000	546,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		860.00000	895,000	15.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08530	0.08530		19.48	0.00	0	12,290.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		603.00000	602,000	15.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		73.00000	72,000	15.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		155.00000	152,000	19.48	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		625.00000	622,000	19.48	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,532.00000	1,532,000	16.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,470.00000	1,141,470,000	24.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08660	0.08660		19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		799.00000	797,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		139.00000	137,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		330.00000	328,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		670.00000	668,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,668.00000	1,668,000	15.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	15.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.83460	9.79750		12.55	688,422.00	70	59,611.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		327.00000	345,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		180.00000	160,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		298.00000	315,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		201.00000	180,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		356.00000	376,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		159.00000	141,000	12.57	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		250.00000	225,000	12.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		247.00000	260,000	12.56	0.00	0	5,655.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		681.00000	645,000	13.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		78.00000	80,000	13.82	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		567.00000	595,000	12.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		70.00000	60,000	12.60	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		106.00000	109,000	13.47	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		559.00000	524,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.94270	9.90500		13.15	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		421.00000	438,000	13.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		316.00000	295,000	13.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		396.00000	412,000	13.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		341.00000	319,000	13.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		447.00000	465,000	13.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		292.00000	272,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.05740	10.01820		13.41	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		432.00000	447,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		514.00000	490,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		413.00000	428,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		545.00000	521,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		451.00000	467,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		483.00000	460,000	13.41	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.40700	385.70600			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.18900	391.49300			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.47800	354.82500			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			359.79700	360.14900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.18410	7.16780		10.58	21,264,936.00	2,960	25,686.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		543.00000	557,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	23,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		498.00000	512,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		30.00000	28,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		588.00000	603,000	12.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	19,000	12.95	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.20070	7.18460		11.15	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		592.00000	605,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		57.00000	54,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		552.00000	564,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		67.00000	63,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		633.00000	646,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		48.00000	45,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		121.00000	126,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		436.00000	425,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.22420	7.20680		11.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		265.00000	271,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		308.00000	297,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		246.00000	252,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		339.00000	328,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		285.00000	292,000	11.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		278.00000	268,000	11.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.18870	8.17560		13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,341.00000	1,353,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		465.00000	464,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,314.00000	1,325,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		488.00000	486,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,369.00000	1,381,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		443.00000	442,000	12.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.01080	7.01120		11.50	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		85.00000	78,000	12.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		324.00000	317,000	12.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		73.00000	66,000	12.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		362.00000	355,000	12.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		98.00000	91,000	12.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		287.00000	280,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.09230	7.09230		12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		186.00000	182,000	12.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		344.00000	340,000	12.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		171.00000	167,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		379.00000	375,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		203.00000	199,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		311.00000	307,000	12.43	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03330	0.03300			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10010	0.10060			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.17360	8.10330		14.99	0.00	0	960.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		530.00000	585,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		77.00000	61,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		492.00000	546,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		89.00000	72,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		569.00000	626,000	15.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		66.00000	52,000	15.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.29290	8.22250		15.41	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		329.00000	354,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		407.00000	361,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		311.00000	335,000	15.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		439.00000	392,000	15.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		348.00000	377,000	15.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		376.00000	334,000	15.33	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.36300	160.46300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.52400	162.62400			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI			355.36300	355.68900			0.00	0	179.00
GOVI On	04/08/2011	GOVI	348.00	Call		76,890.00000	73,630,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.01	Call		76,790.00000	73,530,000		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		76,990.00000	73,730,000		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			360.69500	361.02600			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		40,260.00000	36,950,000		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		40,160.00000	36,850,000		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		40,360.00000	37,050,000		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			155.75000	155.72200			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.08700	158.05900			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.01400	416.10600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/07/2011	Jibar Tradeable Future			5.63000	5.60000			0.00	0	5,000.00
JIBAR FOn		17/08/2011	Jibar Tradeable Future			5.67000	5.65000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.74000	5.72000			0.00	0	15,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.85000	5.83000			0.00	0	100.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			6.00000	5.97000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			6.09000	6.04000			0.00	0	5,491.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.47000	6.38000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.79000	6.72000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			7.05000	6.96000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			7.31000	7.24000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			7.59000	7.53000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.75000	7.69000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE	7.75	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			349.32200	349.77900			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.56300	355.02700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.52000	7.51900		3.50	0.00	0	6,656.00
R157	On	04/08/2011	Bond Future	7.50	Call		575.00000	567,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		649.00000	645,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		676.00000	667,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		555.00000	550,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		485.00000	476,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		755.00000	750,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,429.00000	1,427,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		172.00000	166,000	3.43	0.00	0	1,320.00

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	7.60	Put		471.00000	465,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		787.00000	778,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,317.00000	1,308,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		224.00000	219,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,662.00000	2,656,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		34.00000	32,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.63600	7.63400		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,535.00000	2,527,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		299.00000	298,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,682.00000	2,674,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		267.00000	266,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,391.00000	2,382,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		335.00000	333,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.76600	7.76400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,080.00000	3,072,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		590.00000	589,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,209.00000	3,201,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		553.00000	551,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,953.00000	2,945,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		630.00000	629,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.91300	7.91100		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,264.00000	2,258,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,190.00000	1,190,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,365.00000	2,359,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,133.00000	1,134,000	3.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Call		2,165.00000	2,159,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,248.00000	1,249,000	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			8.58200	8.57500		10.00	0.00	0	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		521.00000	493,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,649.00000	3,687,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		639.00000	607,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,278.00000	3,312,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		420.00000	395,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,040.00000	4,081,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,929.00000	2,959,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		776.00000	740,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,123.00000	1,131,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,294.00000	2,236,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,930.00000	3,864,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		467.00000	467,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,962.00000	9,896,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		13.00000	13,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.65900	8.65100		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,010.00000	4,950,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,839.00000	1,853,000	11.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		5,310.00000	5,248,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,695.00000	1,707,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,718.00000	4,659,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,993.00000	2,009,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,719.00000	2,741,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,632.00000	3,579,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.73600	8.72800		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,449.00000	5,395,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,011.00000	3,030,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,718.00000	5,664,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,840.00000	2,859,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,185.00000	5,133,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,190.00000	3,210,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81800	8.80900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,181.00000	6,127,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,493.00000	4,519,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,430.00000	6,375,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,306.00000	4,331,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,936.00000	5,883,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,686.00000	4,714,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On 04/08/2011	Bond Future				214.49869	214.20546			0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Call			2,205.00000	2,499,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Put			0.00000	0,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.05	Call			2,155.00000	2,449,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.05	Put			0.00000	0,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	211.95	Call			2,255.00000	2,549,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	211.95	Put			0.00000	0,000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution				100.00000	100.00000			0.00	0	0.00
R197	On 04/08/2011	Bond Future				234.87635	234.65477			0.00	0	30.00
R197	On 04/08/2011	Bond Future	231.50	Call			3,155.00000	3,376,000		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			3,105.00000	3,326,000		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			3,205.00000	3,426,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.45	Put			0.00000	0,000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
R201	On 04/08/2011	Bond Future				7.12000	7.11800		2.75	0.00	0	171.00
R201	On 04/08/2011	Bond Future	7.25	Call			634.00000	626,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Put			234.00000	233,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Call			739.00000	731,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Put			189.00000	187,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.20	Call			538.00000	530,000	2.74	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	04/08/2011	Bond Future	7.20	Put		290.00000	288,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.21500	7.21200		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,357.00000	2,348,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		163.00000	162,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,477.00000	2,468,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		146.00000	145,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,237.00000	2,228,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		180.00000	180,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.31800	7.31500		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,666.00000	2,658,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		265.00000	265,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,775.00000	2,767,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		247.00000	247,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,561.00000	2,553,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		286.00000	286,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.44300	7.44000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,612.00000	1,606,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		875.00000	876,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,688.00000	1,681,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		833.00000	833,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,538.00000	1,532,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		919.00000	921,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future			175.45937	175.29424			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,294.00000	174,459,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		174,244.00000	174,409,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		174,344.00000	174,509,000		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			178.06341	177.89624			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,396.00000	177,563,000		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		177,346.00000	177,513,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		177,446.00000	177,613,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.12200	8.10600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		532.00000	494,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,038.00000	1,076,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		634.00000	592,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		901.00000	935,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		441.00000	407,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,187.00000	1,229,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.23200	8.21400		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,176.00000	2,118,000	5.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		877.00000	901,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,326.00000	2,266,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		802.00000	824,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,030.00000	1,973,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		956.00000	982,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.35000	8.33100		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,036.00000	2,978,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,215.00000	1,240,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,181.00000	3,121,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,145.00000	1,169,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,895.00000	2,838,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,289.00000	1,315,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.47800	8.45800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,931.00000	2,877,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,710.00000	1,740,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,060.00000	3,005,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,632.00000	1,661,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,804.00000	2,752,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,791.00000	1,823,000	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			8.29900	8.29200		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		286.00000	270,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,872.00000	1,894,000	6.16	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	04/08/2011	Bond Future	8.05	Call		356.00000	337,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,668.00000	1,687,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		227.00000	213,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,088.00000	2,111,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.40100	8.39400		6.75	1,110,222.30	11	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,771.00000	2,740,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		938.00000	943,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,946.00000	2,915,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		859.00000	864,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,600.00000	2,570,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,022.00000	1,028,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.50800	8.50000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,639.00000	3,607,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,158.00000	1,166,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,810.00000	3,778,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,085.00000	1,094,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,471.00000	3,439,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,235.00000	1,243,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.62400	8.61600		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,071.00000	3,045,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,421.00000	2,434,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,208.00000	3,182,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,317.00000	2,330,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,936.00000	2,911,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,528.00000	2,542,000	7.35	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	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			6.93600	6.92400		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		408.00000	389,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		239.00000	247,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		478.00000	458,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		199.00000	205,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		346.00000	328,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		288.00000	297,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.03600	7.02200		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,585.00000	1,561,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		137.00000	141,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,669.00000	1,644,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		122.00000	126,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,502.00000	1,477,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		153.00000	156,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.15400	7.13900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,755.00000	1,732,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		231.00000	235,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,828.00000	1,805,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		216.00000	220,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,684.00000	1,662,000	2.41	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	02/02/2012	Bond Future	7.95	Put		248.00000	252,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.31900	7.30100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		943.00000	926,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		632.00000	643,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		990.00000	972,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		601.00000	611,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		897.00000	880,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		664.00000	675,000	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			8.39200	8.39000		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		567.00000	553,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,369.00000	1,367,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		680.00000	665,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,195.00000	1,191,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		468.00000	455,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,559.00000	1,557,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.48300	8.48200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,668.00000	2,658,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,195.00000	1,191,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,844.00000	2,834,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,100.00000	1,095,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,491.00000	2,481,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,291.00000	1,286,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.58100	8.57900		7.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		3,603.00000	3,591,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,365.00000	1,363,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,780.00000	3,768,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,280.00000	1,279,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,430.00000	3,418,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,454.00000	1,453,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68700	8.68600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,110.00000	3,103,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,775.00000	2,773,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,253.00000	3,246,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,657.00000	2,656,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,970.00000	2,963,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,897.00000	2,895,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.41700	8.41000		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		606.00000	580,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,582.00000	1,598,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		723.00000	695,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,392.00000	1,407,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		503.00000	480,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,787.00000	1,806,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			8.50300	8.49500		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,712.00000	2,676,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,218.00000	1,230,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,901.00000	2,863,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,118.00000	1,128,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,529.00000	2,494,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,326.00000	1,338,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.59100	8.58300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,926.00000	3,891,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,555.00000	1,567,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,114.00000	4,078,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,465.00000	1,475,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,742.00000	3,707,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,651.00000	1,663,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.68500	8.67700		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,134.00000	4,102,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,334.00000	2,347,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,306.00000	4,273,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,232.00000	2,244,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,966.00000	3,934,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,442.00000	2,455,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.79100	8.76800		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		559.00000	498,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,744.00000	2,866,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		677.00000	608,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,447.00000	2,561,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		456.00000	403,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,060.00000	3,190,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,510.00000	9,328,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		4.00000	5,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.85400	8.83000		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,298.00000	2,199,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,932.00000	3,022,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,488.00000	2,385,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,725.00000	2,810,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,117.00000	2,023,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,152.00000	3,246,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91700	8.89200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,996.00000	3,880,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,163.00000	3,241,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,207.00000	4,088,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,994.00000	3,069,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,790.00000	3,678,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,341.00000	3,423,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			8.98300	8.95700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,426.00000	4,312,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,097.00000	4,182,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,627.00000	4,510,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,918.00000	4,000,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,230.00000	4,120,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,284.00000	4,373,000	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			131.11883	130.99494			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,995.00000	25,119,000		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		24,945.00000	25,069,000		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		25,045.00000	25,169,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.86231	107.59525			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,095.00000	106,362,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,045.00000	106,312,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,145.00000	106,412,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.46319	109.19228			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		107,942.00000	108,213,000		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		107,892.00000	108,163,000		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		107,992.00000	108,263,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.77606	106.77199			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,272.00000	104,276,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,222.00000	104,226,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,322.00000	104,326,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.36086	108.35684			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,857.00000	105,861,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,807.00000	105,811,000		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	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		105,907.00000	105,911,000		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			8.81400	8.78100			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,701.00000	6,968,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,249.00000	6,515,000		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		7,157.00000	7,424,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.88500	8.85100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		812.00000	1,083,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		409.00000	680,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,219.00000	1,490,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95800	8.92300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		603.00000	328,000		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		991.00000	716,000		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		212.00000	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	02/02/2012	Bond Future	8.95	Put		0.00000	63,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.03000	8.99400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,952.00000	1,673,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,325.00000	2,046,000		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		1,576.00000	1,298,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,927.32000	13,915.92000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.07000	0.07500			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,795.00000	25,948,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		27,054.00000	27,208,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,523.00000	24,676,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.78200	0.83300			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		889.00000	1,162,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,153.00000	1,427,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		624.00000	897,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.03600	2.03700			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		361.00000	351,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		127.00000	136,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		851.00000	841,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.92600	1.92700			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		701.00000	710,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,178.00000	1,187,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	1.95	Call		221.00000	231,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.11400	351.44500			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.84500	356.17800			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05690	1.05810		14.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		169.00000	163,000	15.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		588.00000	594,000	15.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		84.00000	80,000	17.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,003.00000	1,011,000	17.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		342.00000	333,000	14.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		261.00000	264,000	14.31	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07440	1.07660		14.48	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		369.00000	356,000	15.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		603.00000	612,000	15.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		237.00000	227,000	16.71	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		971.00000	983,000	16.71	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		581.00000	564,000	14.48	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		315.00000	320,000	14.48	0.00	0	0.00
Total for Derivatives :										351,556,754.10	48,230	992,638.00

i-Bonds

1BG4A1	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000		3,044,000,000,000.00		30,440,000	30,440,000.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000		17,250,000,000,000.00		172,500,000	76,500,000.00
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		700,000,000.00		7,000	65,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,013,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB300L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	1,526,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	20,007,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
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	52,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	500,000.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	5,000,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			22,000,000,000.00	220,000	220,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			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
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	9,003,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	6,004,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			100,000,000.00	1,000	12,001,000.00
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
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	11,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	15,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP48	On	22/07/2011			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
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	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	100,000.00
BID01	On	06/08/2014			100.00000	100.00000			300,000,000.00	3,000	2,005,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2A	On	22/06/2011			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
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	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,002,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	107,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			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
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			300,100,000,000.00	3,001,000	1,135,000.00
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			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	60,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	74,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			24,200,000,000.00	242,000	103,791,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	44,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L _{On}	13/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ151L _{On}	08/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ152L _{On}	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L _{On}	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	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			16,000,000,000.00	160,000	324,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			40,404,000,000.00	4,368,000	117,304,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,007,200,000,000.00	300,720,000	352,433,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,190,326,900,000.00	151,634,000	53,791,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,582,500,000.00	611,000	131,323,000.00
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			800,400,000,000.00	8,004,000	6,003,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	17,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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	19,590,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	65,500,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	70,000,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000		20,571,427,800,000.00		205,714,278	90,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	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
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	3,001,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	233,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			1,520,000,000,000.00	15,200,000	7,600,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	20,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			1,450,000,000,000.00	14,500,000	14,500,000.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	17/08/2011	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
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			26,500,000,000.00	265,000	35,238,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	13,049,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	900,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND125	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	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
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	6,000.00
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			400,000,000.00	4,000	37,580,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			184,800,000,000.00	1,848,000	761,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	50,942,589.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA142	On	20/10/2011			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
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			500,000,000.00	5,000	10,216,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015			100.00000	100.00000			600,000,000,000.00	6,000,000	20,600,000.00
MTN04	On	13/07/2017			100.00000	100.00000			200,000,000.00	2,000	5,004,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			500,000,000.00	5,000	534,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	6,002,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			500,000,000.00	5,000	8,006,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			1,470,000,000,000.00	14,700,000	7,350,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	500,000.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	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		200,000,000,000.00		2,000,000	1,000,000.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	22,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,000.00
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			100,000,000.00	1,000	9,019,000.00
NRA02	On	31/05/2023			100.00000	100.00000			200,000,000,000.00	2,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,759,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			600,000,000.00	6,000	1,006,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			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	2,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	10,000,000.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.51500	5.51000			551,500,000,000.00	100,000,000	52,500,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.46500	7.46000			113,917,893,155,000.00	15,260,267,000	10,901,121,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.54500	8.53500			46,735,937,550,000.00	5,469,390,000	9,806,616,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.23200			1,834,318,134,000.00	1,528,598,445	2,908,000,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			0.00	0	291,001,000.00
R201	On	21/12/2014	Spot Bond			7.07500	7.07000			3,097,590,650,000.00	437,822,000	3,236,699,000.00
R202	On	07/12/2033	Spot Bond			2.53000	2.53000			872,850,000,000.00	345,000,000	2,527,037,330.00
R203	On	15/09/2017	Spot Bond			8.07000	8.05000			46,240,123,530,000.00	5,729,879,000	4,464,051,000.00
R204	On	21/12/2018	Spot Bond			8.25000	8.24000			48,073,954,500,000.00	5,827,146,000	5,995,768,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.88500	6.87000		22,424,252,220,000.00		3,256,972,000	3,482,592,000.00
R207	On	15/01/2020	Spot Bond			8.34500	8.34000		45,166,561,450,000.00		5,412,410,000	7,499,194,800.00
R208	On	31/03/2021	Spot Bond			8.37500	8.36500		50,924,363,375,000.00		6,080,521,000	8,340,450,000.00
R209	On	31/03/2036	Spot Bond			8.76000	8.73500		29,997,866,640,000.00		3,424,414,000	10,184,921,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000		754,000,000,000.00		290,000,000	405,139,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.03000		612,000,000,000.00		306,000,000	893,574,997.00
R212	On	31/01/2022	Spot Bond			2.55000	2.54000			0.00	0	279,178,983.00
R213	On	28/02/2031	Spot Bond			8.78000	8.74500		487,816,800,000.00		55,560,000	579,800,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		6,815,250,000,000.00		1,048,500,000	1,769,628,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	800,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,136,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	23,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,003,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	16,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		106,030,000,000,000.00	1,060,300,000	569,300,000.00	
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000		246,062,500,000,000.00		2,460,625,000	1,382,500,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		198,200,000,000,000.00		1,982,000,000	1,250,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		200,000,000.00		2,000	37,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,326,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000		780,000,000,000.00		7,800,000	1,300,000.00
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	3,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000		40,800,000,000,000.00	0.00	408,000,000	204,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	67,336,000.00
SZ25	On	30/09/2025			100.00000	100.00000		10,536,800,000,000.00	0.00	105,368,000	52,684,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,024,000.00
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			600,000,000.00	6,000	1,016,327,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			3,018,500,000,000.00	30,185,000	335,091,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	244,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	36,300,000.00

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			4,022,718,200,000.00	40,227,182	82,574,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			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	15,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			404,200,000,000.00	4,042,000	55,729,000.00
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			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	92,381,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		1,700,000,000,000.00		17,000,000	137,659,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,116,990,937,404,000.00	61,972,233,905	82,395,277,579.00

Grand Total: 1,116,991,288,960,750.00 1,972,282,135 82,396,270,217.00