

Daily MTM Report

Daily summary for: 24/06/2011

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			6.99020	6.95360		15.34	167,240,535.00	23,925	328,609.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		30.00000	32,000	21.34	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,126.00000	1,092,000	21.34	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		27.00000	29,000	21.63	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,173.00000	1,139,000	21.63	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		32.00000	34,000	21.06	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,078.00000	1,044,000	21.06	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		889.00000	857,000	19.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		43.00000	47,000	19.91	705,000.00	15,000	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		87.00000	94,000	17.63	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		533.00000	504,000	17.63	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		292.00000	316,000	15.44	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		138.00000	126,000	15.44	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		235.00000	256,000	15.39	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		181.00000	166,000	15.39	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		576.00000	546,000	17.91	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		80.00000	86,000	17.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		707.00000	675,000	18.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		61.00000	65,000	18.77	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		357.00000	383,000	15.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		103.00000	93,000	15.49	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		75.00000	67,000	15.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		429.00000	457,000	15.54	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		302.00000	278,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		156.00000	168,000	15.91	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,850.00000	2,814,000	29.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	29.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		452.00000	424,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		106.00000	114,000	17.06	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		374.00000	348,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		128.00000	138,000	16.48	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		63.00000	56,000	15.56	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		467.00000	496,000	15.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		324.00000	349,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		120.00000	109,000	15.46	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		159.00000	145,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		263.00000	285,000	15.41	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		0.00000	588,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		0.00000	78,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		0.00000	229,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		0.00000	189,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08590	7.05000		15.55	7,759,060.50	1,095	46,398.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		207.00000	218,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		507.00000	482,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		194.00000	205,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		544.00000	519,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		221.00000	232,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		471.00000	446,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		170.00000	158,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		470.00000	494,000	15.37	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,047.00000	1,016,000	19.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		97.00000	102,000	19.32	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		279.00000	263,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		329.00000	349,000	15.50	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		435.00000	411,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		235.00000	247,000	16.18	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		933.00000	964,000	15.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		33.00000	28,000	15.05	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.18620	7.15150		15.38	0.00	0	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		433.00000	453,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		318.00000	303,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		408.00000	427,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		343.00000	327,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		459.00000	479,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		294.00000	279,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		452.00000	472,000	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		301.00000	286,000	15.30	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		0.00000	396,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		0.00000	360,000	15.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.29430	7.26090		15.79	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		455.00000	475,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		444.00000	431,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		436.00000	453,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		475.00000	459,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		478.00000	498,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		417.00000	404,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.40830	7.37200		16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		599.00000	621,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		427.00000	413,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		575.00000	597,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		453.00000	439,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		623.00000	645,000	15.69	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		401.00000	387,000	15.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		480.00000	465,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		552.00000	573,000	15.89	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.51920	7.47940		16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		509.00000	527,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		730.00000	708,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		493.00000	511,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		764.00000	742,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		525.00000	544,000	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		696.00000	675,000	16.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		944.00000	920,000	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		423.00000	439,000	17.36	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.53380	8.46250		17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,094.00000	1,133,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,132.00000	1,099,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,077.00000	1,115,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,165.00000	1,131,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,112.00000	1,150,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,100.00000	1,066,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		822.00000	793,000	16.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,284.00000	1,327,000	16.97	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.23210	9.19430		18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,434.00000	1,456,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,440.00000	1,424,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,417.00000	1,439,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,473.00000	1,457,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,451.00000	1,473,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,407.00000	1,391,000	18.57	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.99020	6.95360			15.34	34,951.00	5	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			15,574.00000	16,777,000	15.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			30,214.00000	27,757,000	15.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			14,121.00000	15,214,000	16.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			33,761.00000	31,194,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		17,183.00000	18,504,000	15.63		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		26,823.00000	24,484,000	15.63		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.08590	7.05000		15.55		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		32,882.00000	34,883,000	15.50		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		27,882.00000	26,293,000	15.50		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		30,449.00000	32,384,000	15.52		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		30,449.00000	28,794,000	15.52		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		35,447.00000	37,516,000	15.47		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		25,447.00000	23,926,000	15.47		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.15440	11.10100		13.64	42,163,632.00		3,780	34,799.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		160.00000	175,000	14.42		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		559.00000	521,000	14.42		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		148.00000	161,000	14.53		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		597.00000	557,000	14.53		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		173.00000	189,000	14.31		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		522.00000	485,000	14.31		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		126.00000	138,000	14.76		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		675.00000	634,000	14.76		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		60.00000	67,000	15.76		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,059.00000	1,013,000	15.76		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		247.00000	223,000	13.59		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		348.00000	377,000	13.59		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		682.00000	723,000	13.42		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		81.00000	69,000	13.42		0.00	0	5,490.00

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	10.95	Call		375.00000	406,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		224.00000	202,000	13.57	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		354.00000	323,000	13.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		255.00000	277,000	13.75	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		435.00000	467,000	13.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		184.00000	163,000	13.53	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		296.00000	269,000	13.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		297.00000	323,000	13.62	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	298,000	13.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		0.00000	294,000	13.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.29600	11.24340		14.28	67,776.00	6	9,548.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		304.00000	322,000	14.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		711.00000	676,000	14.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		290.00000	307,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		747.00000	711,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		319.00000	338,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		676.00000	642,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		182.00000	193,000	16.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,139.00000	1,097,000	16.07	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		0.00000	447,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		0.00000	451,000	14.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.44340	11.39250		14.48	0.00	0	1,500.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		540.00000	564,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		598.00000	571,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		521.00000	544,000	14.57	0.00	0	0.00

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£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		629.00000	601,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		561.00000	587,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		569.00000	544,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.60110	11.55110		14.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		568.00000	588,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		867.00000	837,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		551.00000	571,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		900.00000	870,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		585.00000	605,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		834.00000	804,000	15.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08690	0.08640		18.89	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		689.00000	732,000	15.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		49.00000	42,000	15.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		179.00000	193,000	18.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		539.00000	503,000	18.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,641.00000	1,691,000	16.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	16.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,360.00000	1,141,310,000	26.74	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08820	0.08770		18.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		880.00000	920,000	16.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		110.00000	100,000	16.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		365.00000	385,000	18.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		595.00000	565,000	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,776.00000	1,825,000	15.48	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	5,000	15.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.88120	9.81650		12.68	36,283,766.40	3,672	59,594.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		331.00000	375,000	12.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		165.00000	144,000	12.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		301.00000	344,000	12.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		185.00000	163,000	12.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		362.00000	408,000	12.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		146.00000	127,000	12.74	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		231.00000	205,000	12.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		247.00000	286,000	12.69	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		660.00000	612,000	14.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		76.00000	93,000	14.10	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		579.00000	634,000	12.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		63.00000	53,000	12.81	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		103.00000	124,000	13.72	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		537.00000	493,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		0.00000	198,000	13.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		0.00000	317,000	13.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.99200	9.92840		13.38	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		429.00000	470,000	13.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		301.00000	278,000	13.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		403.00000	443,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		325.00000	301,000	13.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		456.00000	498,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		278.00000	256,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		0.00000	368,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		0.00000	376,000	13.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.10780	10.04550		13.48	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		441.00000	470,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		496.00000	462,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		422.00000	450,000	13.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		527.00000	492,000	13.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		460.00000	493,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		465.00000	435,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		0.00000	1,149,000	13.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	91,000	13.03	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.09100	384.66900			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.88300	390.44000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.93600	353.59800			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.26100	358.90300			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.27100	7.20480		10.97	6,900,179.00	949	25,686.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		577.00000	639,000	13.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		22.00000	18,000	13.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		532.00000	593,000	13.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		27.00000	22,000	13.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		623.00000	686,000	13.54	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	6.60	Put		18.00000	15,000	13.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		63.00000	81,000	11.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		358.00000	310,000	11.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		74.00000	94,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		319.00000	273,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		284.00000	336,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		79.00000	65,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		0.00000	195,000	11.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	124,000	11.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		0.00000	70,000	12.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		0.00000	349,000	12.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		0.00000	227,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		0.00000	106,000	11.37	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.28910	7.22380		11.41	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		624.00000	680,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		50.00000	41,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		583.00000	637,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		59.00000	48,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		666.00000	723,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		42.00000	34,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	156,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		409.00000	367,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		0.00000	218,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	229,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.31190	7.24820		11.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		283.00000	318,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		285.00000	256,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		263.00000	292,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		315.00000	280,000	11.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		308.00000	345,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		260.00000	233,000	11.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.23150	8.17640		13.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,345.00000	1,376,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		469.00000	445,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,317.00000	1,348,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		491.00000	467,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,373.00000	1,405,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		447.00000	424,000	12.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08910	7.08280		11.76	6,238,408.00	880	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		100.00000	102,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		267.00000	263,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		86.00000	88,000	12.34	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		303.00000	299,000	12.34	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		116.00000	118,000	12.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		233.00000	229,000	12.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.17150	7.16650		12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		212.00000	213,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		296.00000	292,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		195.00000	196,000	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		329.00000	325,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		231.00000	233,000	12.32	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		265.00000	262,000	12.32	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02390	0.02620			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14430	0.13370			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34280	8.30340		15.22	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		694.00000	727,000	15.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		41.00000	34,000	15.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		652.00000	684,000	15.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		49.00000	41,000	15.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		737.00000	771,000	15.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		34.00000	28,000	15.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		0.00000	223,000	15.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		0.00000	280,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.46620	8.42670		15.47	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		421.00000	445,000	15.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		294.00000	279,000	15.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		397.00000	420,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		320.00000	304,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		447.00000	471,000	15.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		270.00000	255,000	15.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		0.00000	352,000	15.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		0.00000	386,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			160.56500	160.15000			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			162.72900	162.30800			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			355.81400	354.54100			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		65,410.00000	78,140,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		65,310.00000	78,040,000		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		65,510.00000	78,240,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.15200	359.86000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		28,600.00000	41,520,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		28,500.00000	41,420,000		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		28,700.00000	41,620,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			155.62900	155.74900			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			157.96400	158.08500			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.95800	416.09100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.59600			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.65000	5.67200			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.74000	5.75600			0.00	1,000	16,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.81000	5.86200			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.95000	6.01200			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.02000	6.10800			0.00	0	5,491.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.43000	6.45300			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.73000	6.82600			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.99000	7.10200			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.25000	7.40700			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.54000	7.70200			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.78000	7.99700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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			349.82200	348.13100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.07000	353.35400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.47100	7.53900		3.50	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		524.00000	650,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		677.00000	536,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		621.00000	760,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		578.00000	451,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		438.00000	549,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		787.00000	631,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,482.00000	1,267,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		147.00000	198,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		490.00000	376,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		728.00000	881,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,247.00000	1,448,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		232.00000	167,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,584.00000	2,837,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		34.00000	21,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.58300	7.65700		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,462.00000	2,680,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		311.00000	257,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,608.00000	2,830,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		277.00000	227,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,319.00000	2,531,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		347.00000	287,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.70800	7.78900		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		3,011.00000	3,217,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		607.00000	535,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,139.00000	3,349,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		568.00000	500,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,885.00000	3,088,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		648.00000	573,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.85000	7.93800		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,207.00000	2,377,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,219.00000	1,108,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,307.00000	2,480,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,161.00000	1,054,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,109.00000	2,275,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,278.00000	1,164,000	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			8.56000	8.63700		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		376.00000	511,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,087.00000	3,497,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		471.00000	631,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,693.00000	3,128,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		297.00000	409,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,500.00000	3,887,000	9.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		3,319.00000	2,781,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		583.00000	770,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,324.00000	1,016,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,912.00000	2,329,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,443.00000	4,006,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		563.00000	401,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,382.00000	10,100,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		16.00000	9,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.63600	8.71600		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,595.00000	5,071,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,024.00000	1,761,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,883.00000	5,374,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,869.00000	1,620,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,316.00000	4,775,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,192.00000	1,911,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,970.00000	2,623,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,282.00000	3,675,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.71300	8.79500		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,067.00000	5,506,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,237.00000	2,931,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,326.00000	5,778,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,056.00000	2,764,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,813.00000	5,240,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,425.00000	3,108,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.79400	8.87900		12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		5,813.00000	6,233,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,748.00000	4,411,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,054.00000	6,484,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,553.00000	4,226,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,576.00000	5,986,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,949.00000	4,602,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.61739	214.55806			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,558.00000	2,617,000		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		2,508.00000	2,567,000		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		2,608.00000	2,667,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.02362	234.94997			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,450.00000	3,524,000		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		3,400.00000	3,474,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,500.00000	3,574,000		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			7.09800	7.15600		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		552.00000	662,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		268.00000	202,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		652.00000	771,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		217.00000	160,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		463.00000	562,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		330.00000	253,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.19000	7.25300		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,255.00000	2,405,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		177.00000	149,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,373.00000	2,526,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		157.00000	133,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,137.00000	2,284,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		196.00000	165,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.29000	7.36000		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,568.00000	2,715,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		284.00000	249,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,675.00000	2,825,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		265.00000	232,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,464.00000	2,609,000	3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		307.00000	269,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.41200	7.49000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,537.00000	1,647,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		919.00000	843,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,611.00000	1,724,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		875.00000	802,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,465.00000	1,572,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		966.00000	886,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.44305	175.23176			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,232.00000	173,443,000		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		174,182.00000	173,393,000		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		174,282.00000	173,493,000		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			177.03160	177.83244			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,332.00000	176,532,000		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		177,282.00000	176,482,000		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		177,382.00000	176,582,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.08900	8.14700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		442.00000	539,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,143.00000	964,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		534.00000	645,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		996.00000	831,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		361.00000	446,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,302.00000	1,111,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.19700	8.25800		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,037.00000	2,211,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		939.00000	834,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,183.00000	2,364,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		860.00000	762,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,896.00000	2,064,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,024.00000	912,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.31300	8.37700		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,898.00000	3,076,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,279.00000	1,176,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,039.00000	3,222,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,205.00000	1,107,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,760.00000	2,933,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,356.00000	1,248,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.43800	8.50600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,805.00000	2,971,000	6.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		1,786.00000	1,666,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,931.00000	3,101,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,705.00000	1,588,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,681.00000	2,843,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,870.00000	1,745,000	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			8.27100	8.32400		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		234.00000	290,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,992.00000	1,763,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		295.00000	362,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,779.00000	1,561,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		183.00000	229,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,216.00000	1,977,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.37200	8.42700		6.75	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,644.00000	2,831,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		983.00000	883,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,817.00000	3,010,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		902.00000	808,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,658,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,071.00000	965,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.47700	8.53400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,514.00000	3,706,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,204.00000	1,109,000	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,683.00000	3,879,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,130.00000	1,038,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,348.00000	3,536,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,283.00000	1,183,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.59100	8.65200		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	3,125,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,491.00000	2,353,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,102.00000	3,265,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,386.00000	2,252,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,834.00000	2,989,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,601.00000	2,459,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.92300	6.99800		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		312.00000	399,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		308.00000	228,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		373.00000	469,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		258.00000	188,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		258.00000	336,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		364.00000	276,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.02100	7.10500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,446.00000	1,583,000	2.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		164.00000	133,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,527.00000	1,667,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		147.00000	118,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,365.00000	1,499,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		182.00000	148,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.13700	7.23300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,622.00000	1,754,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		266.00000	226,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,693.00000	1,827,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		249.00000	212,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,553.00000	1,683,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		284.00000	243,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.29900	7.41100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		846.00000	941,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		707.00000	627,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		890.00000	988,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		673.00000	596,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		802.00000	895,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		741.00000	659,000	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			8.36400	8.42100		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		486.00000	593,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,465.00000	1,247,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		589.00000	712,000	7.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		1,280.00000	1,078,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		396.00000	488,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,663.00000	1,430,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.45500	8.51400		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,543.00000	2,745,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,248.00000	1,122,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,716.00000	2,925,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,149.00000	1,031,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,370.00000	2,564,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,347.00000	1,214,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.55000	8.61300		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,473.00000	3,693,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,418.00000	1,298,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,647.00000	3,873,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,331.00000	1,217,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,303.00000	3,518,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,510.00000	1,385,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.65600	8.72100		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,004.00000	3,181,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,852.00000	2,688,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,145.00000	3,326,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,733.00000	2,573,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,866.00000	3,039,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,976.00000	2,808,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.39000	8.45700		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		490.00000	617,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,750.00000	1,472,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		593.00000	738,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,547.00000	1,286,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		400.00000	510,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,968.00000	1,672,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47500	8.54400		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,518.00000	2,768,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,314.00000	1,156,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,700.00000	2,960,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,207.00000	1,059,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,342.00000	2,582,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,428.00000	1,260,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56100	8.63400		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,724.00000	3,994,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,648.00000	1,496,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,908.00000	4,184,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,553.00000	1,407,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,545.00000	3,808,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,749.00000	1,590,000	9.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.65400	8.73000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,945.00000	4,199,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,444.00000	2,269,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,113.00000	4,373,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,337.00000	2,169,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,781.00000	4,029,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,555.00000	2,375,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.81000	8.86700		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		352.00000	437,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,320.00000	2,956,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		439.00000	539,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,991.00000	2,642,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		280.00000	350,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,667.00000	3,288,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,731.00000	9,177,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		7.00000	4,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.87300	8.93100		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,921.00000	2,111,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,343.00000	3,082,000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		2,091.00000	2,293,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,116.00000	2,867,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,760.00000	1,939,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,583.00000	3,311,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93700	8.99600		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,545.00000	3,780,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,514.00000	3,296,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,742.00000	3,984,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,331.00000	3,120,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,353.00000	3,580,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,706.00000	3,480,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00300	9.06400		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,984.00000	4,218,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,470.00000	4,241,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,173.00000	4,414,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,279.00000	4,057,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,800.00000	4,027,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,669.00000	4,433,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			131.02529	131.16021			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,160.00000	25,025,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,110.00000	24,975,000		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		25,210.00000	25,075,000		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			107.92758	107.89494			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,395.00000	106,428,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,345.00000	106,378,000		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		106,445.00000	106,478,000		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			109.52920	109.49622			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,246.00000	108,279,000		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		108,196.00000	108,229,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,296.00000	108,329,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			106.84402	106.81003			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,310.00000	104,344,000		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		104,260.00000	104,294,000		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		104,360.00000	104,394,000		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			108.42959	108.39517			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,895.00000	105,930,000		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		105,845.00000	105,880,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,945.00000	105,980,000		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			8.80800	8.88500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,537.00000	6,919,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,084.00000	6,467,000		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		7,993.00000	7,375,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87800	8.95700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		1,652.00000	1,028,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,249.00000	624,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,059.00000	1,434,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95100	9.03300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	383,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		256.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		132.00000	771,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		647.00000	8,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02300	9.10700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,082.00000	1,727,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,455.00000	2,100,000		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		706.00000	1,352,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			14,121.02000	14,037.88000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,703.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,963.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,431.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,194.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,459.00000	1,491,000		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		929.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		322.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		166.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		1.00000	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		812.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		739.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,216.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		260.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.58800	350.29400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.32600	355.01400			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08060	1.07460		15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		219.00000	238,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		473.00000	432,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		111.00000	120,000	16.92	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		865.00000	814,000	16.92	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		434.00000	471,000	14.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		188.00000	165,000	14.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09870	1.09300		15.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		436.00000	460,000	15.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		506.00000	473,000	15.23	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		280.00000	297,000	16.40	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		850.00000	810,000	16.40	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		679.00000	712,000	14.21	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		249.00000	225,000	14.21	0.00	0	0.00

Total for Derivatives : **267,393,307.90** **50,312** **971,422.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	13,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,300,000,000.00		13,000	20,013,000.00
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		253,880,600,000.00		2,538,806	849,842.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ABLI01	On	31/03/2013			100.00000	100.00000		104,000,000,000.00		1,040,000	540,000.00
ABLI02	On	08/05/2014			100.00000	100.00000		249,000,000,000.00		2,490,000	1,290,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	50,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	22,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			113,000,000,000.00	1,130,000	630,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	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
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	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
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			200,000,000.00	2,000	12,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	90,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			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			500,000,000.00	5,000	5,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
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
BCP480	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP490	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
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
BD311L	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	5,296,000.00
BID01	On	06/08/2014			100.00000	100.00000			121,523,000,000.00	1,215,230	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
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	3,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	13,000.00
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
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	400,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	1,009,000.00
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
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			5,000,000,000.00	50,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	206,147,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	44,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000,000	224,080,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			832,500,000.00	90,000	117,388,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,300,000,000.00	230,000,000	452,360,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			235,845,400,000.00	30,044,000	68,368,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			757,500,000.00	101,000	131,392,000.00
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			700,000,000.00	7,000	6,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
FRBI04	On	31/03/2013			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			6,100,000,000,000.00	61,000,000	20,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			10,300,000,000,000.00	103,000,000	194,900,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			600,000,000,000.00	6,000,000	12,000,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	13,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		1,002,500,000,000.00		10,025,000	16,130,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		11,000,000,000,000.00		110,000,000	153,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		500,000,000.00		5,000	13,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			40,000,000,000.00	400,000	100,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	5,040,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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
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			700,000,000.00	7,000	7,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			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
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		73,200,000,000.00		732,000	720,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		1,200,000,000.00		12,000	39,516,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	616,000.00
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	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132 On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA142 On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
KCF01 On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	2,500,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	100,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			700,000,000.00	7,000	10,012,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	15,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,000,000,000.00	10,000	2,015,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			500,000,000.00	5,000	6,000,000.00
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
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,700,000,000.00	17,000	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			160,000,000,000.00	1,600,000	11,840,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00		200,000	100,000.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,001,000.00
NRA02	On	31/05/2023			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		1,000,000,000.00	10,000,000.00	10,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	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
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.47000	5.53500			0.00	0	12,518,567.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.42000	7.48500		135,061,924,835,320.00	18,202,415,746	10,926,106,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.52500	8.60000		74,912,515,700,275.00		8,787,391,871	9,576,844,000.00
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	1.20000		50,456,160,000.00		42,046,800	2,675,023,400.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		1,516,156,080,000.00		589,944,000	284,283,231.00
R201	On	21/12/2014	Spot Bond			7.05500	7.11000		10,602,959,500,000.00		1,502,900,000	3,307,222,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.54000		4,439,687,850,000.00		1,727,505,000	1,313,828,330.00
R203	On	15/09/2017	Spot Bond			8.04000	8.09500		39,038,622,000,000.00		4,855,550,000	4,619,292,000.00
R204	On	21/12/2018	Spot Bond			8.22500	8.27500		62,427,412,775,000.00		7,589,959,000	7,149,645,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.87500	6.94500		16,038,687,500,000.00		2,332,900,000	2,525,202,000.00
R207	On	15/01/2020	Spot Bond			8.32000	8.37500		49,509,616,000,000.00		5,950,675,000	7,464,737,000.00
R208	On	31/03/2021	Spot Bond			8.35000	8.41500		48,108,224,784,100.00		5,761,464,046	8,233,602,000.00
R209	On	31/03/2036	Spot Bond			8.78000	8.83500		28,923,181,360,000.00		3,294,212,000	10,580,032,000.00
R210	On	31/03/2028	Spot Bond			2.61000	2.60000		1,183,113,000,000.00		453,300,000	403,839,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			2.00000	2.00000			1,543,062,132,000.00	771,531,066	1,339,756,000.00
R212	On	31/01/2022	Spot Bond			2.55000	2.55000			798,456,000,000.00	313,120,000	233,850,000.00
R213	On	28/02/2031	Spot Bond			8.77500	8.85000			5,568,615,000,000.00	634,600,000	762,200,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,139,000,000,000.00	1,406,000,000	2,087,730,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	20,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,120,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	46,600,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			110,300,000,000.00	1,103,000	3,096,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,410,000,000,000.00	54,100,000	46,700,000.00	
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	30,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	7,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			4,900,000,000,000.00	49,000,000	20,000,000.00
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
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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			700,000,000.00	7,000	7,000.00
SMF2	On	14/10/2011	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
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
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
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	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
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
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
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			99,400,000,000.00	994,000	995,978,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	333,005,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	161,400,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	33,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	81,330,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			2,000,000,000.00	20,000	35,010,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	11,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	55,722,000.00
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	500,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	130,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							539,057,629,676,695.00	64,952,334,565	78,725,080,150.00
Grand Total:							539,057,897,070,003.00	64,952,384,877	78,726,051,572.00