

Daily MTM Report

Daily summary for: 19/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.92090	7.02640		14.67	95,612,233.50	13,815	380,085.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		18.00000	9,000	18.34	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		442.00000	538,000	18.34	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		14.00000	7,000	18.71	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		488.00000	586,000	18.71	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		22.00000	12,000	17.97	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		396.00000	491,000	17.97	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		351.00000	258,000	16.33	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		25.00000	37,000	16.33	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		228.00000	309,000	16.50	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		54.00000	30,000	16.50	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		125.00000	188,000	15.40	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		101.00000	59,000	15.40	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		976.00000	1,080,000	22.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		2.00000	1,000	22.38	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		778.00000	881,000	20.91	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	13/06/2011	Foreign Exchange Future	7.80	Call		4.00000	2,000	20.91	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		267.00000	353,000	16.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		43.00000	24,000	16.87	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		35.00000	19,000	17.24	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		309.00000	398,000	17.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		156.00000	226,000	15.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		82.00000	47,000	15.77	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		102.00000	153,000	15.03	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		128.00000	74,000	15.03	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		352.00000	444,000	17.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		28.00000	15,000	17.61	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		83.00000	121,000	14.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		159.00000	92,000	14.67	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		395.00000	300,000	16.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		19.00000	29,000	16.66	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		228.00000	149,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		52.00000	78,000	15.33	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		66.00000	98,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		192.00000	119,000	15.00	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		534.00000	433,000	17.66	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		8.00000	12,000	17.66	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		41.00000	62,000	15.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		267.00000	183,000	15.66	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		32.00000	48,000	15.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		308.00000	219,000	15.99	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			7.02080	7.12970		15.14	297,078,131.20	42,314	146,979.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		64.00000	51,000	20.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		984.00000	1,080,000	20.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		60.00000	48,000	20.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,030.00000	1,127,000	20.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		69.00000	55,000	19.77	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		939.00000	1,034,000	19.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		760.00000	851,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		90.00000	72,000	18.80	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		164.00000	131,000	16.85	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		434.00000	510,000	16.85	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		446.00000	368,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		116.00000	147,000	15.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		380.00000	309,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		150.00000	188,000	15.12	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		472.00000	550,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		152.00000	121,000	17.09	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		591.00000	675,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		121.00000	96,000	17.83	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		517.00000	433,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		87.00000	112,000	15.08	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		64.00000	84,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		594.00000	505,000	15.06	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		238.00000	293,000	15.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		268.00000	214,000	15.39	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,677.00000	2,784,000	25.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		7.00000	5,000	25.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		362.00000	433,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		192.00000	154,000	16.36	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11780	7.22750		15.22	15,374,448.00	2,160	25,676.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		296.00000	253,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		419.00000	485,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		280.00000	239,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		453.00000	521,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		314.00000	268,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		387.00000	450,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		141.00000	169,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		618.00000	537,000	15.14	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22230	7.33530		15.52	0.00	0	1,326.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		567.00000	498,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		268.00000	312,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		539.00000	473,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		290.00000	337,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		596.00000	525,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		247.00000	289,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		588.00000	518,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		253.00000	296,000	15.30	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.45670	7.57040		16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		736.00000	671,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		366.00000	414,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		710.00000	646,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		390.00000	439,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		762.00000	696,000	15.73	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		342.00000	389,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		414.00000	465,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		684.00000	622,000	15.92	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22500	9.32720		19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,511.00000	1,495,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,384.00000	1,470,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,494.00000	1,478,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,417.00000	1,503,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,528.00000	1,513,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,351.00000	1,438,000	18.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.92090	7.02640			14.67	0.00	0	387.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			10,123.00000	5,937,000	15.40	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			12,483.00000	18,847,000	15.40	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			8,243.00000	4,729,000	15.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			15,603.00000	22,639,000	15.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			12,821.00000	7,422,000	15.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			10,181.00000	15,332,000	15.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			2,763.00000	1,479,000	17.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			35,123.00000	44,389,000	17.61	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.02080	7.12970			15.14	21,062.40	3	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			26,816.00000	21,391,000	15.39	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	7.10	Put		23,846.00000	29,311,000	15.39	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		24,410.00000	19,697,000	15.63	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		26,440.00000	32,617,000	15.63	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		29,380.00000	23,235,000	15.14	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		21,410.00000	26,155,000	15.14	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future			11.17110	11.38420		13.48	6,825,542.10	611	27,968.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		44.00000	20,000	16.50	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		510.00000	699,000	16.50	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		38.00000	17,000	16.73	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		554.00000	746,000	16.73	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		51.00000	23,000	16.27	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		467.00000	652,000	16.27	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		654.00000	461,000	15.31	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		20.00000	40,000	15.31	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		205.00000	347,000	14.64	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		139.00000	68,000	14.64	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		106.00000	50,000	15.11	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		272.00000	429,000	15.11	0.00	0	100.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		33.00000	14,000	16.97	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		599.00000	793,000	16.97	0.00	0	100.00	
£ / R On	19/09/2011	Foreign Exchange Future			11.31620	11.53410		14.32	282,905.00	25	27,799.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		406.00000	305,000	14.79	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		372.00000	489,000	14.79	0.00	0	200.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		382.00000	288,000	14.90	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		398.00000	522,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		431.00000	323,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		347.00000	457,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		343.00000	257,000	15.13	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		459.00000	591,000	15.13	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		209.00000	153,000	16.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		775.00000	937,000	16.18	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		168.00000	234,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		702.00000	550,000	14.34	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.45520	11.67510		14.68	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		540.00000	440,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		515.00000	635,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		518.00000	422,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		543.00000	667,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		564.00000	458,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		489.00000	603,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		351.00000	284,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		876.00000	1,029,000	16.12	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08460	0.08630		15.89	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		239.00000	145,000	18.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		109.00000	185,000	18.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		14.00000	5,000	22.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		884.00000	1,045,000	22.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,130.00000	961,000	18.75	0.00	0	0.00

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¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	1,000	18.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08760		19.75	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		827.00000	691,000	16.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		67.00000	101,000	16.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		286.00000	230,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		526.00000	640,000	19.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,766.00000	1,597,000	17.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	7,000	17.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,240.00000	1,141,410,000	26.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.85670	9.95350		12.57	867,389.60	88	20,185.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		233.00000	162,000	12.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		80.00000	105,000	12.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		199.00000	133,000	12.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		96.00000	126,000	12.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		269.00000	194,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		66.00000	87,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.96870	10.06880		13.43	1,495,305.00	150	51,252.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		568.00000	494,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		149.00000	175,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		534.00000	461,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		165.00000	192,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		603.00000	527,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		134.00000	158,000	13.60	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	9.80	Put		200.00000	232,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		469.00000	401,000	13.51	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		543.00000	609,000	14.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		212.00000	178,000	14.96	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.07270	10.17310		13.86	503,635.00	50	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		637.00000	569,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		264.00000	296,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		607.00000	541,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		284.00000	318,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		667.00000	599,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		244.00000	276,000	13.80	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.74200	383.40800			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.54900	389.18000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.26300	352.09600			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			359.59600	357.39600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32750	7.40850		9.96	146,550.00	20	15,121.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		759.00000	678,000	14.54	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	14.54	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		709.00000	628,000	14.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	14.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		809.00000	728,000	14.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	14.86	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33510	7.41620		10.94	0.00	0	9,515.00

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	6.65	Call		778.00000	701,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		12.00000	16,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		731.00000	655,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		15.00000	20,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		825.00000	748,000	11.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	13,000	11.75	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.34800	7.42780		11.34	36,740.00	5	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		804.00000	732,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		26.00000	34,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		760.00000	689,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		32.00000	41,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		850.00000	776,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		22.00000	28,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.27440	8.28580		13.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,427.00000	1,415,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		441.00000	441,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,398.00000	1,387,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		462.00000	463,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,465.00000	1,453,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		429.00000	429,000	12.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.12940	7.19480		12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		316.00000	256,000	14.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		21.00000	27,000	14.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		273.00000	215,000	13.72	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	13/06/2011	Foreign Exchange Future	6.95	Put		28.00000	36,000	13.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		361.00000	300,000	14.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		16.00000	21,000	14.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21350	7.28090		11.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		219.00000	180,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		188.00000	217,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		193.00000	161,000	11.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		212.00000	248,000	11.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		247.00000	201,000	11.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		166.00000	188,000	11.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.83370	7.94640		13.99	0.00	0	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		849.00000	737,000	18.93	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		3.00000	3,000	18.93	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		799.00000	688,000	18.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		3.00000	4,000	18.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		898.00000	786,000	19.26	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		2.00000	2,000	19.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.95060	8.06700		14.97	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		527.00000	444,000	14.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		110.00000	143,000	14.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		493.00000	412,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		126.00000	161,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		563.00000	477,000	14.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		96.00000	126,000	14.76	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			159.86900	159.21500			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			162.01200	161.34800			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			355.16700	353.09700			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		50,970.00000	71,670,000		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		50,870.00000	71,570,000		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		51,070.00000	71,770,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			360.51400	358.41200			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		14,120.00000	35,140,000		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		14,020.00000	35,040,000		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		14,220.00000	35,240,000		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			154.51400	154.45700			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.84000	156.78200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.72100	411.72100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.61000	5.63000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.66000	5.70000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.72000	5.78000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.86000	5.95000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			6.06000	6.66000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.19000	6.26000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.57000	6.68000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.93000	7.06000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.28000	7.42000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.61000	7.77000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.87000	8.02000			0.00	0	290.00

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			349.00600	346.31600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.26000	351.53000			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			7.64300	7.75100		3.75	414,768,288.00	3,300	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		459.00000	601,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,437.00000	1,159,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		528.00000	685,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,310.00000	1,048,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		397.00000	525,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,571.00000	1,279,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,332.00000	1,982,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		172.00000	241,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,190.00000	943,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		603.00000	775,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		973.00000	1,204,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		783.00000	595,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,011.00000	2,342,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		286.00000	198,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.76700	7.88400		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,019.00000	2,308,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		697.00000	559,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,143.00000	2,441,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		642.00000	513,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,897.00000	2,178,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		754.00000	609,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.90600	8.03300		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		2,478.00000	2,767,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		906.00000	763,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,593.00000	2,889,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		854.00000	718,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,365.00000	2,647,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		960.00000	810,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.06400	8.20300		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,796.00000	2,029,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,648.00000	1,441,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,884.00000	2,124,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,578.00000	1,379,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,710.00000	1,937,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,719.00000	1,507,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.56700	8.68600		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		836.00000	1,122,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,005.00000	4,175,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		962.00000	1,278,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,642.00000	3,841,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		725.00000	981,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,386.00000	4,526,000	10.68	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		4,294.00000	3,525,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,100.00000	1,448,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,309.00000	1,783,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,439.00000	3,030,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,792.00000	4,547,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,370.00000	1,008,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,106.00000	10,149,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		198.00000	124,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.64200	8.76500		11.00	239,024.84	2	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,735.00000	5,432,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,614.00000	2,178,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,008.00000	5,726,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,443.00000	2,028,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,469.00000	5,144,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,794.00000	2,336,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,615.00000	3,067,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,478.00000	4,063,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.71800	8.84500		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,249.00000	5,907,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,869.00000	3,378,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,500.00000	6,176,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,680.00000	3,207,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,005.00000	5,645,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,068.00000	3,558,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.79800	8.93000		11.25	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		5,438.00000	6,079,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,824.00000	4,293,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,683.00000	6,339,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,633.00000	4,117,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,204.00000	5,828,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,028.00000	4,480,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.55672	212.53519			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		535.00000	557,000		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		485.00000	507,000		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		585.00000	607,000		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			233.35669	233.32412			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,824.00000	1,857,000		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		1,774.00000	1,807,000		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		1,874.00000	1,907,000		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			7.21700	7.32100		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		524.00000	670,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		738.00000	570,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		596.00000	753,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		659.00000	502,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		458.00000	591,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		823.00000	642,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.31900	7.43100		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,907.00000	2,148,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		329.00000	255,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,015.00000	2,261,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		299.00000	231,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,801.00000	2,037,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		360.00000	282,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.42900	7.55300		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,303.00000	2,538,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		520.00000	433,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,398.00000	2,638,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		488.00000	407,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,208.00000	2,439,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		551.00000	461,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.56400	7.70100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,301.00000	1,474,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,185.00000	1,033,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,371.00000	1,548,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,137.00000	988,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,234.00000	1,402,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,236.00000	1,079,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15100	0.15200			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,455.00000	23,485,000		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		24,714.00000	24,744,000		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		22,182.00000	22,213,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.06800	0.06800			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,508.00000	12,508,000		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		13,885.00000	13,885,000		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		11,116.00000	11,116,000		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			8.17400	8.28500		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	713,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,896.00000	1,542,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		623.00000	811,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,737.00000	1,401,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		470.00000	624,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,063.00000	1,693,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.28500	8.40200		6.00	101,046.74	1	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,869.00000	2,166,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,426.00000	1,191,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,999.00000	2,307,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,331.00000	1,107,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,745.00000	2,031,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,528.00000	1,282,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.40500	8.52900		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,697.00000	3,013,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,742.00000	1,516,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,827.00000	3,151,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,657.00000	1,440,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,569.00000	2,877,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,829.00000	1,596,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.53400	8.66500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,514.00000	2,811,000	6.00	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		2,160.00000	1,910,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,637.00000	2,941,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,076.00000	1,832,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,396.00000	2,686,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,250.00000	1,992,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.28800	8.39300		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		471.00000	617,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,598.00000	2,182,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		545.00000	708,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,398.00000	1,999,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		405.00000	535,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,807.00000	2,374,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.38800	8.49800		7.00	100,997.03	1	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,653.00000	3,006,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,360.00000	1,142,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,814.00000	3,178,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,267.00000	1,060,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,497.00000	2,838,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,459.00000	1,228,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.49200	8.60800		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,510.00000	3,883,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,572.00000	1,362,000	7.40	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		3,670.00000	4,052,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,488.00000	1,287,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,353.00000	3,717,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,659.00000	1,440,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.60700	8.72800		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,778.00000	3,086,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,672.00000	2,392,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,914.00000	3,230,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,566.00000	2,295,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,647.00000	2,947,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,783.00000	2,495,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.98500	7.08500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		337.00000	436,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		525.00000	403,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		388.00000	496,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		465.00000	352,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		289.00000	379,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		588.00000	457,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.08800	7.20100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,337.00000	1,508,000	2.34	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		247.00000	192,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,415.00000	1,590,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		227.00000	176,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,262.00000	1,430,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		271.00000	213,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.21000	7.33800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,523.00000	1,690,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		354.00000	293,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,589.00000	1,759,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		332.00000	274,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,458.00000	1,622,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		377.00000	312,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.38100	7.52900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		779.00000	897,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		824.00000	711,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		823.00000	944,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		790.00000	680,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		737.00000	850,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		860.00000	742,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.37800	8.48800		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		758.00000	982,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,117.00000	1,716,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		863.00000	1,107,000	7.65	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		1,934.00000	1,553,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		663.00000	866,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,310.00000	1,888,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.46800	8.58300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,476.00000	2,851,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,562.00000	1,300,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,639.00000	3,027,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,453.00000	1,205,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,319.00000	2,681,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,677.00000	1,403,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.56400	8.68300		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,990,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,917.00000	1,671,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,760.00000	4,164,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,820.00000	1,583,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,435.00000	3,820,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,018.00000	1,763,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.66900	8.79400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,828.00000	3,160,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,057.00000	2,736,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,970.00000	3,311,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,939.00000	2,626,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,692.00000	3,015,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,183.00000	2,852,000	7.96	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			8.39400	8.49800		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		795.00000	1,014,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,302.00000	1,893,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		905.00000	1,145,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,105.00000	1,717,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		694.00000	893,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,509.00000	2,080,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47800	8.58600		9.00	89,669.08	1	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,681.00000	3,054,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,724.00000	1,460,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,855.00000	3,241,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,609.00000	1,358,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,515.00000	2,874,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,848.00000	1,570,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56300	8.67600		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,862.00000	4,265,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,027.00000	1,779,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,039.00000	4,451,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,925.00000	1,686,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,689.00000	4,082,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,134.00000	1,875,000	9.41	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			8.65600	8.77300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,863.00000	4,247,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,603.00000	2,329,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,035.00000	4,427,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,501.00000	2,234,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,695.00000	4,070,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,711.00000	2,427,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.79500	8.91900		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		729.00000	991,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,102.00000	3,391,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		837.00000	1,126,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,795.00000	3,111,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		632.00000	867,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,424.00000	3,686,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,422.00000	9,353,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		104.00000	62,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.85800	8.98500		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,125.00000	2,548,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,963.00000	3,402,000	14.53	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		2,290.00000	2,734,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,731.00000	3,191,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,967.00000	2,370,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,206.00000	3,625,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92000	9.05000		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,611.00000	4,124,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,991.00000	3,509,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,802.00000	4,331,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,802.00000	3,335,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,426.00000	3,923,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,190.00000	3,691,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.98500	9.11900		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,873.00000	4,382,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,772.00000	4,267,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,057.00000	4,581,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,576.00000	4,087,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,694.00000	4,189,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,976.00000	4,457,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			130.07725	130.05943			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,059.00000	24,077,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,009.00000	24,027,000		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		24,109.00000	24,127,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.18400	1.15600			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,872.00000	1,719,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,141.00000	1,988,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,603.00000	1,449,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.94100	0.91100			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,788.00000	1,628,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,049.00000	1,889,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,526.00000	1,367,000		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			2.15000	2.15100			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,299.00000	3,309,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		3,762.00000	3,772,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		2,834.00000	2,843,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.04200	2.04400			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,243.00000	4,262,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		4,696.00000	4,715,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,787.00000	3,806,000		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			8.79500	8.92400			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		7,847.00000	6,814,000		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		7,394.00000	6,362,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,303.00000	7,270,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.86500	8.99700			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		1,966.00000	924,000		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		1,562.00000	520,000		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		2,373.00000	1,331,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.93700	9.07300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	493,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		565.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	881,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		178.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	102,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		956.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00700	9.14800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		769.00000	1,851,000		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		1,142.00000	2,224,000		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		394.00000	1,476,000		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	13/06/2011	Foreign Exchange Future			13,993.80000	14,186.84000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,868.00000	4,938,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,868.00000	4,938,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		6,869.00000	4,938,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.83400	348.73800			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.53600	353.40900			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06480	1.08080		13.61	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		356.00000	236,000	13.61	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		48.00000	88,000	13.61	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		98.00000	54,000	15.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		290.00000	406,000	15.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		815.00000	657,000	14.85	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		7.00000	9,000	14.85	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08480	1.10130		15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		388.00000	310,000	15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		375.00000	462,000	15.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		226.00000	178,000	16.53	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		713.00000	830,000	16.53	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		664.00000	545,000	13.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		151.00000	197,000	13.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							833,542,967.49	62,546	1,082,606.00
<u>j-Bonds</u>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA376L On	23/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA377L On	09/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA378L On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA379L On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			31,200,000,000.00	312,000	1,082,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,018,000.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			10,400,000,000.00	104,000	889,000.00
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
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			47,500,000,000.00	475,000	95,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		980,000,000,000.00		9,800,000	9,800,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000		1,000,000,000,000.00		10,000,000	4,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	229,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	629,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			12,500,000,000.00	125,000	410,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000	590,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCF0On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL118	On	29/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			3,000,000,000.00	30,000	565,000.00
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			18,140,000,000.00	181,400	939,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			3,400,000,000.00	34,000	348,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	22,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000		900,000,000,000.00	9,000,000,000.00	9,000,000	9,000,000.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000		118,800,000,000,000.00	1,188,000,000,000.00	1,188,000,000	400,000,000.00
BD0202	On	31/12/2018	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
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		3,600,000,000.00		36,000	775,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	34,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	337,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			13,700,000,000.00	137,000	344,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			6,500,000,000.00	65,000	546,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	71,745,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			9,905,000,000,000.00	99,050,000	174,669,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			1,912,000,000,000.00	19,120,000	23,120,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/11/2025	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	6,000,000.00
ERSA1	On	17/11/2025	Spot Bond			100.00000	100.00000		1,593,000,000,000.00		15,930,000	15,930,000.00
ERSA1	On	17/11/2025	Spot Bond			100.00000	100.00000		2,393,400,000,000.00		23,934,000	23,934,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	244,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		37,469,900,000.00		4,050,800	113,790,800.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		80,000,000,000.00		8,000,000	131,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,571,522,900,000.00		200,194,000	59,959,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,749,750,000.00		233,300	218,160,848.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	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
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		17,700,000,000.00		177,000	223,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	24,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	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
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	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			48,000,000.00	480,000	160,000.00
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
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
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	192,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			17,750,000,000.00	177,500	785,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			530,000,000,000.00	5,300,000	5,300,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000		1,500,000,000,000.00	15,000,000	10,000,000.00	
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			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	15/08/2011			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		22,439,000,000,000.00	224,390,000	224,390,000.00	
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		11,200,000,000.00		112,000	6,898,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		2,000,000,000.00		20,000	12,374,000.00
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			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			11,620,000,000.00	116,200	5,116,200.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	127,000.00

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
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	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
ING113	On	25/05/2011	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	147,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	60,769,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	209,000.00
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	100,000.00
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	100,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IVA135	On	01/09/2011			100.00000	100.00000		53,700,000,000,000.00		537,000,000	387,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MAQ00	On	09/11/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	19/05/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000				0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500				0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01On	15/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF01On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF02On	07/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF04On	22/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF16On	06/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP10On	20/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP14On	10/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP16On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP17On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP18On	28/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP19On	18/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP20On	17/02/2014	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
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			21,100,000,000.00	211,000	1,159,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			9,060,000,000.00	90,600	370,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			26,380,000,000.00	263,800	1,067,800.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			2,100,000,000.00	21,000	338,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			25,700,000,000.00	257,000	799,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000		900,000,000,000.00		9,000,000	6,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
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	700,000.00
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	32,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	16,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			4,700,000,000.00	47,000	469,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			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	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			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	22/05/2011			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
NRA01	On	31/10/2013			100.00000	100.00000		3,800,000,000.00		38,000	445,564.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			800,000,000.00	8,000	9,119,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			3,280,000,000.00	32,800	32,800.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			24,700,000,000.00	247,000	5,529,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.59500	5.69500			0.00	0	25,172,810.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.54000	7.64000		145,218,100,300,000.00	19,259,695,000	12,719,147,106.00	
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			8.50000	8.61500		84,249,780,650,000.00		9,911,738,900	9,213,850,010.00
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			1.26000	1.26000		234,801,000,000.00		186,350,000	2,429,234,379.00
R197	On	07/12/2023	Spot Bond			2.54000	2.54000		1,271,313,180,000.00		500,517,000	225,973,687.00
R201	On	21/12/2014	Spot Bond			7.13000	7.22500		15,343,139,690,000.00		2,151,913,000	3,913,505,517.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000		511,303,680,000.00		199,728,000	509,224,225.00
R203	On	15/09/2017	Spot Bond			8.08000	8.18500		24,635,629,120,000.00		3,048,964,000	4,319,984,000.00
R204	On	21/12/2018	Spot Bond			8.20000	8.30000		22,248,365,460,000.00		2,713,215,300	5,425,708,553.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.89000	6.98000		20,956,999,560,120.00		3,041,654,508	4,667,524,233.00
R207	On	15/01/2020	Spot Bond			8.29500	8.40000		41,181,116,445,000.00		4,964,571,000	4,861,162,634.00
R208	On	31/03/2021	Spot Bond			8.32000	8.42000		67,550,870,400,000.00		8,119,095,000	7,689,957,000.00
R209	On	31/03/2036	Spot Bond			8.74000	8.86000		26,481,768,244,000.00		3,029,950,600	10,413,671,697.00
R210	On	31/03/2028	Spot Bond			2.59000	2.59000		259,259,000,000.00		100,100,000	646,118,907.00

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			1.98000	1.95000			134,937,000,000.00	68,150,000	889,253,144.00
R212	On	31/01/2022	Spot Bond			2.56000	2.56000			0.00	0	467,219,487.00
R213	On	28/02/2031	Spot Bond			8.73500	8.86000			30,633,645,000,000.00	3,507,000,000	1,339,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,501,000,000,000.00	1,154,000,000	1,425,320,000.00
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
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,019,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			8,400,000,000.00	84,000	13,127,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			13,300,000,000.00	133,000	24,200,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	202,000.00
SBK11	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			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		20,570,000,000.00	20,570,000,000.00	205,700	693,700.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000		9,000,000,000.00	9,000,000,000.00	90,000	550,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	480,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN812On	10/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN814On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN815On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN816On	04/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN825On	17/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2011			100.00000	100.00000			44,500,000,000,000.00	445,000,000	200,000,000.00
SYN831	On	19/08/2011			100.00000	100.00000			81,800,000,000,000.00	818,000,000	356,000,000.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			73,400,000,000,000.00	734,000,000	250,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	527,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	1,003,569,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			13,570,000,000.00	135,700	249,082,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	90,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			9,700,000,000.00	97,000	9,576,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	24,000,000.00
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
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	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
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			13,500,000,000.00	135,000	51,260,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							939,068,941,279,120.00	66,658,782,108	76,681,065,801.00
Grand Total:							939,069,774,822,088.00	66,658,844,654	76,682,148,407.00