

# Daily MTM Report

Daily summary for: 17/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			7.02640	6.99450		14.75	67,622,073.60	9,624	384,168.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		17.00000	18,000	17.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		473.00000	442,000	17.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		14.00000	14,000	17.67	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		520.00000	488,000	17.67	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		21.00000	22,000	17.02	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		427.00000	396,000	17.02	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		325.00000	351,000	16.86	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		31.00000	25,000	16.86	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		256.00000	228,000	15.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		50.00000	54,000	15.72	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		149.00000	125,000	14.75	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		93.00000	101,000	14.75	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,008.00000	976,000	20.92	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	20.92	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		810.00000	778,000	19.62	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	4,000	19.62	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		296.00000	267,000	16.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		40.00000	43,000	16.05	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		33.00000	35,000	16.37	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		339.00000	309,000	16.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		182.00000	156,000	15.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		76.00000	82,000	15.07	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		119.00000	102,000	15.05	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		113.00000	128,000	15.05	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		382.00000	352,000	16.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		26.00000	28,000	16.70	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		97.00000	83,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		141.00000	159,000	15.35	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		368.00000	395,000	17.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		24.00000	19,000	17.16	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		207.00000	228,000	15.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		63.00000	52,000	15.95	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		79.00000	66,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		173.00000	192,000	15.65	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		505.00000	534,000	18.06	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		11.00000	8,000	18.06	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		50.00000	41,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		244.00000	267,000	16.26	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		39.00000	32,000	16.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		283.00000	308,000	16.56	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			7.12970	7.09820		15.25	24,134,034.50	3,385	106,889.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		63.00000	64,000	19.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,015.00000	984,000	19.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		60.00000	60,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,062.00000	1,030,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		68.00000	69,000	19.34	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		970.00000	939,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		790.00000	760,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		88.00000	90,000	18.38	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		158.00000	164,000	16.45	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		460.00000	434,000	16.45	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		424.00000	446,000	15.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		126.00000	116,000	15.17	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		361.00000	380,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		163.00000	150,000	15.19	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		499.00000	472,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		147.00000	152,000	16.69	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		619.00000	591,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		117.00000	121,000	17.41	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		494.00000	517,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		96.00000	87,000	15.15	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		71.00000	64,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		569.00000	594,000	15.12	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		255.00000	238,000	15.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		253.00000	268,000	15.24	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		2,709.00000	2,677,000	25.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		7.00000	7,000	25.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		387.00000	362,000	15.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		185.00000	192,000	15.97	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22750	7.19950		15.48	8,275,487.50	1,145	23,736.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		286.00000	296,000	15.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		437.00000	419,000	15.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		271.00000	280,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		472.00000	453,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		303.00000	314,000	15.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		404.00000	387,000	15.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		147.00000	141,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		596.00000	618,000	15.19	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33530	7.30690		15.50	0.00	0	1,326.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		550.00000	567,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		279.00000	268,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		522.00000	539,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		301.00000	290,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		578.00000	596,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		257.00000	247,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		570.00000	588,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		263.00000	253,000	15.19	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.57040	7.54510		16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		721.00000	736,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		376.00000	366,000	15.56	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		695.00000	710,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		400.00000	390,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		748.00000	762,000	15.49	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		353.00000	342,000	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		425.00000	414,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		670.00000	684,000	15.70	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32720	9.29430		18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,491.00000	1,511,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,397.00000	1,384,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,474.00000	1,494,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,430.00000	1,417,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,508.00000	1,528,000	18.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,364.00000	1,351,000	18.34	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.02640	6.99450			14.75	702,640.00	100	387.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		9,294.00000	10,123,000	14.75	14.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		14,844.00000	12,483,000	14.75	14.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		7,598.00000	8,243,000	15.07	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		18,148.00000	15,603,000	15.07	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		11,303.00000	12,821,000	15.05	15.05	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		11,853.00000	10,181,000	15.05	15.05	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,626.00000	2,763,000	16.70	16.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		38,176.00000	35,123,000	16.70	16.70	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.12970	7.09820			15.25	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		25,323.00000	26,816,000	15.24	15.24	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		25,503.00000	23,846,000	15.24		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		23,400.00000	24,410,000	15.25		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		28,580.00000	26,440,000	15.25		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		27,782.00000	29,380,000	15.23		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		22,962.00000	21,410,000	15.23		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.38420	11.35080		13.55	15,106,833.40		1,327	28,512.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		44.00000	44,000	15.40		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		543.00000	510,000	15.40		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		38.00000	38,000	15.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		587.00000	554,000	15.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		50.00000	51,000	15.19		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		499.00000	467,000	15.19		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		625.00000	654,000	15.77		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		24.00000	20,000	15.77		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		232.00000	205,000	13.75		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		133.00000	139,000	13.75		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		102.00000	106,000	14.16		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		301.00000	272,000	14.16		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		33.00000	33,000	15.81		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		632.00000	599,000	15.81		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.53410	11.50210		14.49	0.00		0	27,774.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		393.00000	406,000	14.47		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		391.00000	372,000	14.47		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		372.00000	382,000	14.49		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		420.00000	398,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		417.00000	431,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		365.00000	347,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		334.00000	343,000	14.72	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		482.00000	459,000	14.72	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		206.00000	209,000	15.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		804.00000	775,000	15.75	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		178.00000	168,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		680.00000	702,000	14.30	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.67510	11.64850		14.78	116,751.00	10	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		527.00000	540,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		529.00000	515,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		507.00000	518,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		559.00000	543,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		550.00000	564,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		502.00000	489,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		346.00000	351,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		898.00000	876,000	15.74	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08650		15.66	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		254.00000	239,000	17.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		104.00000	109,000	17.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		16.00000	14,000	22.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		866.00000	884,000	22.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,150.00000	1,130,000	18.38	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	0.08	Put		0.00000	0,000	18.38	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08760	0.08790		19.05	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		854.00000	827,000	15.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		64.00000	67,000	15.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		301.00000	286,000	19.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		511.00000	526,000	19.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,796.00000	1,766,000	18.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	18.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.63	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,210.00000	1,141,240,000	25.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.95350	9.95070		12.73	0.00	0	20,147.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		236.00000	233,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		85.00000	80,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		203.00000	199,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		102.00000	96,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		272.00000	269,000	13.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		71.00000	66,000	13.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.06880	10.06670		13.63	0.00	0	51,402.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		568.00000	568,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		151.00000	149,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		534.00000	534,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		167.00000	165,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		603.00000	603,000	13.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		136.00000	134,000	13.69	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		204.00000	200,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		471.00000	469,000	13.66	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		548.00000	543,000	14.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		215.00000	212,000	14.77	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17310	10.17630		14.04	50,865.50	5	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		638.00000	637,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		262.00000	264,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		608.00000	607,000	13.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		282.00000	284,000	13.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		668.00000	667,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		242.00000	244,000	13.82	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			383.40800	381.55800			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.18000	387.30200			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			352.09600	350.45100			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			357.39600	355.72700			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.40850	7.41270		9.93	37,042.50	5	15,101.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		763.00000	759,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		713.00000	709,000	14.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	14.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		813.00000	809,000	14.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	14.69	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.41620	7.42090		10.91	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		783.00000	778,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		12.00000	12,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		736.00000	731,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		15.00000	15,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		830.00000	825,000	11.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	9,000	11.76	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.42780	7.43630		11.41	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		812.00000	804,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		26.00000	26,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		768.00000	760,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		32.00000	32,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		858.00000	850,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		22.00000	22,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.28580	8.31270		13.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,452.00000	1,427,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		439.00000	441,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,422.00000	1,398,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		459.00000	462,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,490.00000	1,465,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		427.00000	429,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.19480	7.19960		12.38	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		318.00000	316,000	14.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		18.00000	21,000	14.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		274.00000	273,000	14.34	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		24.00000	28,000	14.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		363.00000	361,000	15.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		13.00000	16,000	15.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.28090	7.28630		11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		220.00000	219,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		184.00000	188,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		194.00000	193,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		208.00000	212,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		249.00000	247,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		163.00000	166,000	12.07	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.94640	7.94440		14.07	0.00	0	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		847.00000	849,000	19.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		3.00000	3,000	19.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		797.00000	799,000	18.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		3.00000	3,000	18.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		896.00000	898,000	19.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		2.00000	2,000	19.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.06700	8.06590		14.90	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		526.00000	527,000	14.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		110.00000	110,000	14.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		491.00000	493,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		125.00000	126,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		562.00000	563,000	14.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		96.00000	96,000	14.64	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			159.21500	158.69300			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			161.34800	160.81900			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			353.09700	351.49300			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		34,930.00000	50,970,000		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		34,830.00000	50,870,000		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		35,030.00000	51,070,000		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			358.41200	356.78400			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	14,120,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		2,160.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	14,020,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		2,260.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	14,220,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		2,060.00000	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			154.45700	154.48200			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.78200	156.80700			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	18/05/2011	Jibar Tradeable Future			5.57500	5.57000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60000	5.63000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.67000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.70000	5.77000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.78000	5.91000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.95000	6.05000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.26000	6.34000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.68000	6.77000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.06000	7.16000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.42000	7.56000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.77000	7.93000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.02000	8.23000			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			346.31600	344.45100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			351.53000	349.63600			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			7.75100	7.84100		3.75	413,383,674.00	3,300	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		359.00000	459,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,685.00000	1,437,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		417.00000	528,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,548.00000	1,310,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		307.00000	397,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,829.00000	1,571,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,636.00000	2,332,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		127.00000	172,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,416.00000	1,190,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		481.00000	603,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		802.00000	973,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		960.00000	783,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,752.00000	2,011,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		376.00000	286,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.88400	7.98100		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,794.00000	2,019,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		824.00000	697,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,911.00000	2,143,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		762.00000	642,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,680.00000	1,897,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		890.00000	754,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.03300	8.13900		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		2,249.00000	2,478,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,036.00000	906,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,359.00000	2,593,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		980.00000	854,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,142.00000	2,365,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,096.00000	960,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.20300	8.31900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,614.00000	1,796,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,831.00000	1,648,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,697.00000	1,884,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,757.00000	1,578,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,534.00000	1,710,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,909.00000	1,719,000	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			8.68600	8.77100		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		668.00000	836,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,625.00000	5,005,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		773.00000	962,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,241.00000	4,642,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		574.00000	725,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,023.00000	5,386,000	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		4,873.00000	4,294,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		891.00000	1,100,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,724.00000	2,309,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,066.00000	2,439,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,300.00000	3,792,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,666.00000	1,370,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,386.00000	9,106,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		266.00000	198,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.76500	8.85300		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,272.00000	4,735,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,952.00000	2,614,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,530.00000	5,008,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,766.00000	2,443,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,021.00000	4,469,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,148.00000	2,794,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		4,033.00000	3,615,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,095.00000	3,478,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.84500	8.93600		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,807.00000	5,249,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,240.00000	3,869,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,046.00000	5,500,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,039.00000	3,680,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,576.00000	5,005,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,452.00000	4,068,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.93000	9.02500		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		5,006.00000	5,438,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		5,224.00000	4,824,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,239.00000	5,683,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		5,021.00000	4,633,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,782.00000	5,204,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,439.00000	5,028,000	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			212.53519	212.47072			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		471.00000	535,000		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		421.00000	485,000		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		521.00000	585,000		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			233.32412	233.22692			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,727.00000	1,824,000		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		1,677.00000	1,774,000		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		1,777.00000	1,874,000		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			7.32100	7.41600		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		410.00000	524,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		910.00000	738,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		471.00000	596,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		820.00000	659,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		354.00000	458,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,005.00000	823,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.43100	7.53600		3.00	40,959,460.08	383	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,692.00000	1,907,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		407.00000	329,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,794.00000	2,015,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		372.00000	299,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,592.00000	1,801,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		445.00000	360,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.55300	7.66700		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,095.00000	2,303,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		606.00000	520,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,187.00000	2,398,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		572.00000	488,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,005.00000	2,208,000	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		643.00000	551,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.70100	7.82800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,152.00000	1,301,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,336.00000	1,185,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,217.00000	1,371,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,283.00000	1,137,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,090.00000	1,234,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,393.00000	1,236,000	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			0.15200	0.15400			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,394.00000	23,455,000		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		24,654.00000	24,714,000		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		22,122.00000	22,182,000		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	0.07100			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,417.00000	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		13,794.00000	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		11,025.00000	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			8.28500	8.37800		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		423.00000	543,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,213.00000	1,896,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		490.00000	623,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,041.00000	1,737,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		363.00000	470,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,393.00000	2,063,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.40200	8.50000		6.00	0.00	0	1,631.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,639.00000	1,869,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,639.00000	1,426,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,759.00000	1,999,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,534.00000	1,331,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,525.00000	1,745,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,751.00000	1,528,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.52900	8.63200		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,449.00000	2,697,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,940.00000	1,742,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,572.00000	2,827,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,849.00000	1,657,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,329.00000	2,569,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,035.00000	1,829,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.66500	8.77500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,280.00000	2,514,000	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		2,384.00000	2,160,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,396.00000	2,637,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,292.00000	2,076,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,168.00000	2,396,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,479.00000	2,250,000	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			8.39300	8.48500		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		363.00000	471,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,980.00000	2,598,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		424.00000	545,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,767.00000	2,398,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		310.00000	405,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,202.00000	2,807,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.49800	8.59500		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,361.00000	2,653,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,568.00000	1,360,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,512.00000	2,814,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,465.00000	1,267,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,215.00000	2,497,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,677.00000	1,459,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.60800	8.70900		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,201.00000	3,510,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,767.00000	1,572,000	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		3,354.00000	3,670,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,676.00000	1,488,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,052.00000	3,353,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,862.00000	1,659,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.72800	8.83500		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,521.00000	2,778,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,931.00000	2,672,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,651.00000	2,914,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,819.00000	2,566,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,398.00000	2,647,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		3,050.00000	2,783,000	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			7.08500	7.18900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		250.00000	337,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		668.00000	525,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		292.00000	388,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		599.00000	465,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		211.00000	289,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		739.00000	588,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.20100	7.31700		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,170.00000	1,337,000	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		312.00000	247,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,244.00000	1,415,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		287.00000	227,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,100.00000	1,262,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		341.00000	271,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.33800	7.47000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,360.00000	1,523,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		425.00000	354,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,423.00000	1,589,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		401.00000	332,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,299.00000	1,458,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		452.00000	377,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.52900	7.68300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		667.00000	779,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		952.00000	824,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		708.00000	823,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		915.00000	790,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		629.00000	737,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		992.00000	860,000	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			8.48800	8.56400		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		627.00000	758,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,414.00000	2,117,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		718.00000	863,000	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		2,218.00000	1,934,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		543.00000	663,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,619.00000	2,310,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.58300	8.66200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,236.00000	2,476,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,756.00000	1,562,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,390.00000	2,639,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,638.00000	1,453,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,088.00000	2,319,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,880.00000	1,677,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.68300	8.76600		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,335.00000	3,596,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,099.00000	1,917,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,492.00000	3,760,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,995.00000	1,820,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,180.00000	3,435,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,207.00000	2,018,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.79400	8.88000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,613.00000	2,828,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,289.00000	3,057,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,748.00000	2,970,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		3,163.00000	2,939,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,484.00000	2,692,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,421.00000	3,183,000	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			8.49800	8.58400		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		639.00000	795,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,661.00000	2,302,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		734.00000	905,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,449.00000	2,105,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		553.00000	694,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,883.00000	2,509,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.58600	8.67500		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,394.00000	2,681,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,958.00000	1,724,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,557.00000	2,855,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,832.00000	1,609,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,239.00000	2,515,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,093.00000	1,848,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.67600	8.76800		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,551.00000	3,862,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,242.00000	2,027,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,720.00000	4,039,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,132.00000	1,925,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,385.00000	3,689,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,356.00000	2,134,000	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			8.77300	8.86900		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,564.00000	3,863,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,840.00000	2,603,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,728.00000	4,035,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,729.00000	2,501,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,403.00000	3,695,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,954.00000	2,711,000	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			8.91900	8.99800		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		593.00000	729,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,576.00000	4,102,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		685.00000	837,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,252.00000	3,795,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		511.00000	632,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,913.00000	4,424,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,848.00000	8,422,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		139.00000	104,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.98500	9.06600		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,884.00000	2,125,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,339.00000	3,963,000	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		2,036.00000	2,290,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,094.00000	3,731,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,738.00000	1,967,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,594.00000	4,206,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.05000	9.13400		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,305.00000	3,611,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,317.00000	3,991,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,486.00000	3,802,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,118.00000	3,802,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,130.00000	3,426,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,526.00000	4,190,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.11900	9.20500		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,569.00000	3,873,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		5,106.00000	4,772,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,745.00000	4,057,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,903.00000	4,576,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,400.00000	3,694,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		5,320.00000	4,976,000	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			130.05943	130.00587			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,006.00000	24,059,000		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		23,956.00000	24,009,000		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		24,056.00000	24,109,000		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			1.15600	1.16200			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,839.00000	1,872,000		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		2,108.00000	2,141,000		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		1,570.00000	1,603,000		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			0.91100	0.91700			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,756.00000	1,788,000		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		2,017.00000	2,049,000		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		1,494.00000	1,526,000		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			2.15100	2.15500			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,261.00000	3,299,000		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		3,724.00000	3,762,000		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		2,795.00000	2,834,000		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			2.04400	2.04800			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,205.00000	4,243,000		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		4,658.00000	4,696,000		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		3,749.00000	3,787,000		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			8.92400	9.00400			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		8,478.00000	7,847,000		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		8,025.00000	7,394,000		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		8,934.00000	8,303,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.99700	9.07900			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		2,603.00000	1,966,000		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		2,200.00000	1,562,000		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		3,010.00000	2,373,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07300	9.15800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,216.00000	565,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		828.00000	178,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,607.00000	956,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.14800	9.23500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		112.00000	769,000		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		486.00000	1,142,000		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		0.00000	394,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		263.00000	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			14,186.84000	14,159.75000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,598.00000	6,868,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,597.00000	6,868,000		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		6,598.00000	6,869,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			348.73800	347.13300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			353.40900	351.78200			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08080	1.07530		15.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		316.00000	356,000	13.43	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		63.00000	48,000	13.43	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		90.00000	98,000	15.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		337.00000	290,000	15.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		760.00000	815,000	16.02	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		7.00000	7,000	16.02	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10130	1.09530		14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		366.00000	388,000	14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		413.00000	375,000	14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		215.00000	226,000	16.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		762.00000	713,000	16.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		623.00000	664,000	13.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		170.00000	151,000	13.90	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>570,388,862.08</b>	<b>19,284</b>	<b>1,045,320.00</b>
<b><u>j-Bonds</u></b>									
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			0.00	0	1,217,000.00

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	6,129,000.00
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
AB299L	On	17/05/2011	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			28,005,200,000,000.00	280,052,000	142,052,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			88,900,000,000,000.00	889,000	889,000.00
ABCPI3	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			188,000,000,000,000.00	1,880,000	470,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			970,000,000,000,000.00	9,700,000	990,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
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		96,000,000,000.00		960,000	240,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
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	400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000		62,900,000	629,000,000.00	629,000	629,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	323,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	540,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	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
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			0.00	0	930,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			34,800,000,000.00	348,000	348,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	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			32,000,000,000.00	320,000	80,000.00
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			2,700,000,000,000.00	27,000,000	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
BCP46L	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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	76,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			56,000,000.00	560,000	440,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	359,000.00
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			48,000,000,000.00	480,000	120,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	236,000.00
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	34,135,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
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			48,000,000.00	480,000	120,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	597,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	38,750,000.00
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
COJ09C	On	17/05/2011	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	1,900,000.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
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	9,019,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	72,195,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	683,731,000.00
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			60,000,000,000.00	600,000	23,240,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	14,580,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/11/2025			100.00000	100.00000		35,313,000,000,000.00	353,130,000	160,000,000.00	
ERSA1	On	17/11/2025			100.00000	100.00000		40,052,000,000,000.00	400,520,000	200,520,000.00	
ERSA1	On	17/11/2025			100.00000	100.00000		39,480,000,000,000.00	394,800,000	200,000,000.00	
ES15	On	30/08/2015			100.00000	100.00000		500,000,000.00	5,000	244,005,000.00	
ES18	On	20/04/2018			9.25000	9.25000		66,692,500,000.00	7,210,000	113,824,000.00	
ES23	On	25/01/2023			10.00000	10.00000		120,000,000.00	12,000	123,012,000.00	
ES26	On	02/04/2026			7.85000	7.85000		785,141,300,000.00	100,018,000	60,153,000.00	
ES33	On	15/09/2033			7.50000	7.50000		2,685,135,000,000.00	358,018,000	218,239,548.00	
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			45,600,000,000.00	456,000	114,000.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	268,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		306,000,000,000.00		3,060,000	890,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	204,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	830,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A-On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B-On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C-On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2-On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27-On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27-On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28-On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28-On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28-On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28-On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83-On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15-On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15-On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15-On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15-On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15-On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	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		52,000,000,000.00		520,000	130,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			10,500,000,000.00	105,000	6,962,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	12,394,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			96,000,000,000.00	960,000	240,000.00
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			3,000,000,000,000.00	30,000,000	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	127,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2011			100.00000	100.00000			43,200,000,000,000.00	432,000,000	345,000,000.00
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
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	1,000,000.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	156,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	80,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	60,820,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	409,000.00
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	38,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			108,000,000,000.00	1,080,000	270,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IV09	On	30/04/2018	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
IVA120	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			56,760,000,000.00	8,000,000	4,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	7,235,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	12,644,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	9,657,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		151,200,000,000.00		1,512,000	378,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	359,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		52,000,000,000.00		520,000	130,000.00
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		48,000,000,000.00		480,000	120,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,368,000.00
NBK9B	On	23/03/2016			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
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000.00	10,000,000	5,000,000.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	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
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	32,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	16,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	566,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 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
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		44,556,400,000.00		445,564	445,564.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,127,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	11,994,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	70,000.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	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
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.69500	5.77500			457,139,278,770.00	80,270,286	27,172,810.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.64000	7.72000			114,345,563,498,520.00	14,966,696,793	13,053,615,519.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61500	8.69500			56,558,862,101,150.00	6,565,161,010	8,793,498,410.00
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			11,794,077,540.00	9,360,379	2,429,234,379.00
R197	On	07/12/2023	Spot Bond			2.54000	2.54000			1,526,402,044,980.00	600,945,687	383,898,687.00
R201	On	21/12/2014	Spot Bond			7.22500	7.31000			5,010,837,460,325.00	693,541,517	3,175,354,517.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000			952,681,536,000.00	372,141,225	517,724,225.00
R203	On	15/09/2017	Spot Bond			8.18500	8.27000			31,422,424,806,105.00	3,839,025,633	4,349,640,000.00
R204	On	21/12/2018	Spot Bond			8.30000	8.38500			35,993,963,869,900.00	4,336,622,153	4,921,461,253.00
R205	On	31/03/2012	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
R206	On	15/01/2014	Spot Bond			6.98000	7.07000			24,430,567,006,340.00	3,500,081,233	4,581,164,233.00
R207	On	15/01/2020	Spot Bond			8.40000	8.47000			24,518,767,005,600.00	2,918,900,834	5,209,912,634.00
R208	On	31/03/2021	Spot Bond			8.42000	8.50000			79,671,398,870,120.00	9,462,161,386	7,312,525,000.00
R209	On	31/03/2036	Spot Bond			8.86000	8.93500			39,622,679,275,420.00	4,472,085,697	10,059,683,697.00
R210	On	31/03/2028	Spot Bond			2.59000	2.59000			83,055,879,130.00	32,067,907	557,818,907.00
R211	On	31/01/2017	Spot Bond			1.95000	1.95000			727,843,630,800.00	373,253,144	889,253,144.00
R212	On	31/01/2022	Spot Bond			2.56000	2.56000			1,223,870,686,720.00	478,074,487	412,219,487.00
R213	On	28/02/2031	Spot Bond			8.86000	8.93500			5,006,041,760,000.00	565,016,000	1,045,016,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,974,500,000,000.00	1,073,000,000	1,440,320,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00		30,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		64,000,000,000.00		640,000	160,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,019,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,070,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	24,182,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	22,732,000.00
SBK11	On	10/04/2014	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	644,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			55,000,000,000.00	550,000	550,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000		94,200,000,000,000.00	942,000,000	471,000,000.00	
SYN828	On	16/08/2011			100.00000	100.00000		53,000,000,000,000.00	530,000,000	265,000,000.00	
SYN829	On	18/08/2011			100.00000	100.00000		24,200,000,000,000.00	242,000,000	121,000,000.00	
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	5,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	527,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	1,003,651,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	249,079,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	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			900,000,000.00	9,000	9,673,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP109	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	1,000,000.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	51,283,000.00
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

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

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

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**Total for j-Bonds :** **807,007,097,987,420.00 58,560,411,935 75,021,445,014.00**

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**Grand Total:** **807,007,668,376,282.00 58,560,431,219 75,022,490,334.00**

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