

# Daily MTM Report

Daily summary for: 24/05/2011

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			7.02230	7.03900		14.51	66,206,244.40	9,428	373,552.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		13.00000	12,000	18.42	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		424.00000	440,000	18.42	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		11.00000	10,000	18.86	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		472.00000	488,000	18.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		17.00000	16,000	17.99	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		378.00000	394,000	17.99	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		355.00000	338,000	16.97	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		16.00000	16,000	16.97	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		207.00000	220,000	16.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		46.00000	42,000	16.25	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		103.00000	113,000	14.95	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		92.00000	85,000	14.95	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		962.00000	979,000	23.21	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	23.21	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		764.00000	780,000	21.47	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		3.00000	2,000	21.47	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		247.00000	261,000	16.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		36.00000	33,000	16.69	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		28.00000	25,000	17.12	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		289.00000	303,000	17.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		134.00000	145,000	15.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		73.00000	67,000	15.38	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		82.00000	85,000	14.51	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		121.00000	107,000	14.51	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		333.00000	348,000	17.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		22.00000	20,000	17.56	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		64.00000	66,000	14.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		153.00000	138,000	14.92	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		401.00000	384,000	17.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		12.00000	12,000	17.38	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		227.00000	210,000	15.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		38.00000	38,000	15.74	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		50.00000	51,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		189.00000	173,000	15.33	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		544.00000	527,000	18.61	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		5.00000	5,000	18.61	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		29.00000	29,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		268.00000	251,000	16.15	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		22.00000	22,000	16.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		311.00000	294,000	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			7.12330	7.14040		15.11	18,805,512.00	2,640	169,532.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		60.00000	60,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		970.00000	987,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		56.00000	56,000	20.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,016.00000	1,033,000	20.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		64.00000	64,000	19.53	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		924.00000	941,000	19.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		746.00000	762,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		86.00000	85,000	18.55	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		159.00000	157,000	16.58	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		419.00000	434,000	16.58	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		447.00000	434,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		107.00000	111,000	15.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		380.00000	368,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		140.00000	145,000	15.09	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		457.00000	472,000	16.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		147.00000	145,000	16.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		576.00000	591,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		116.00000	114,000	17.57	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		520.00000	506,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		80.00000	83,000	15.07	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		58.00000	60,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		598.00000	583,000	15.06	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		225.00000	232,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		265.00000	255,000	15.11	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		2,666.00000	2,683,000	25.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		6.00000	6,000	25.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		348.00000	361,000	16.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		188.00000	184,000	16.09	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22050	7.23880		15.29	0.00	0	28,056.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		294.00000	288,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		405.00000	418,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		278.00000	272,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		439.00000	452,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		312.00000	305,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		373.00000	385,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		133.00000	138,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		622.00000	608,000	15.13	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.32430	7.34410		15.32	0.00	0	1,826.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		570.00000	553,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		262.00000	265,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		542.00000	525,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		284.00000	287,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		600.00000	583,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		242.00000	245,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		591.00000	574,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		247.00000	250,000	15.10	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.55830	7.57830		16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		739.00000	726,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		361.00000	368,000	15.63	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		712.00000	700,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		384.00000	392,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		766.00000	753,000	15.56	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		338.00000	345,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		409.00000	417,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		687.00000	675,000	15.77	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32980	9.34530		18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,538.00000	1,538,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,393.00000	1,408,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,521.00000	1,521,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,426.00000	1,441,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,556.00000	1,556,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,361.00000	1,376,000	18.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.02230	7.03900			14.51	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		9,248.00000	8,498,000	14.95	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		10,348.00000	11,268,000	14.95	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		7,347.00000	6,728,000	15.38	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		13,447.00000	14,498,000	15.38	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		12,090.00000	10,658,000	14.51	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,190.00000	8,428,000	14.51	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,186.00000	1,986,000	17.56	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		33,286.00000	34,756,000	17.56	0.00	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.12330	7.14040			15.11	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		26,505.00000	25,542,000	15.11	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		22,465.00000	23,212,000	15.11		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		24,045.00000	23,530,000	15.35		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		25,005.00000	26,200,000	15.35		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		29,129.00000	28,107,000	15.10		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		20,089.00000	20,777,000	15.10		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.36330	11.34740			13.32	1,170,419.90	103	27,868.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		28.00000	29,000	16.00		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		531.00000	516,000	16.00		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		24.00000	24,000	16.27		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		577.00000	561,000	16.27		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		33.00000	34,000	15.73		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		486.00000	471,000	15.73		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		613.00000	627,000	16.25		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		16.00000	14,000	16.25		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		207.00000	195,000	13.85		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		104.00000	108,000	13.85		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		75.00000	78,000	14.39		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		278.00000	265,000	14.39		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		20.00000	21,000	16.54		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		623.00000	608,000	16.54		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.51150	11.49600			14.36	3,453,450.00	300	27,949.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		370.00000	380,000	14.36		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		374.00000	369,000	14.36		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		349.00000	360,000	14.48		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		403.00000	399,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		394.00000	405,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		348.00000	344,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		311.00000	321,000	14.71	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		465.00000	460,000	14.71	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		184.00000	191,000	15.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		788.00000	780,000	15.76	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		167.00000	164,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		663.00000	675,000	14.26	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.65270	11.63890		14.68	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		510.00000	517,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		521.00000	514,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		490.00000	497,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		551.00000	544,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		533.00000	541,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		494.00000	488,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		328.00000	335,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		889.00000	882,000	15.75	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08550	0.08610		15.64	855.00	10	637.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		213.00000	173,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		103.00000	123,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		6.00000	4,000	22.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		896.00000	954,000	22.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,110.00000	1,050,000	18.81	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	18.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08680	0.08740		19.47	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		808.00000	757,000	16.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		68.00000	77,000	16.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		270.00000	251,000	19.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		530.00000	571,000	19.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,746.00000	1,686,000	18.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	18.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,260.00000	1,141,320,000	26.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90050	9.86980		12.23	9,058,957.50	915	17,549.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		158.00000	175,000	12.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		88.00000	75,000	12.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		128.00000	143,000	12.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		108.00000	93,000	12.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		192.00000	210,000	13.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		72.00000	60,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.01420	9.98430		13.27	1,001,420.00	100	51,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		498.00000	516,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		164.00000	152,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		465.00000	482,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		181.00000	168,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		531.00000	550,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		147.00000	136,000	13.42	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		221.00000	205,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		405.00000	419,000	13.35	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		590.00000	566,000	14.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		174.00000	180,000	14.61	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.12100	10.09170		13.62	202,420.00	20	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		574.00000	589,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		282.00000	268,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		546.00000	560,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		304.00000	289,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		604.00000	620,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		262.00000	249,000	13.61	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.16300	384.98500			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.97700	390.78100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.76500	353.90200			14,190,600.00	4	1,019.00
ALBI	On	03/11/2011	Index Future			360.10600	359.23000			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.40010	7.38800		9.89	2,220,030.00	300	15,121.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		738.00000	750,000	14.84	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.84	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		688.00000	700,000	14.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		788.00000	800,000	15.17	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.40780	7.39580		10.86	740,780.00	100	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		757.00000	769,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		11.00000	11,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		710.00000	722,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		14.00000	14,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		805.00000	816,000	11.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	8,000	11.92	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.42030	7.40980		11.28	0.00	0	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		787.00000	796,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		27.00000	26,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		742.00000	751,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		32.00000	31,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		832.00000	841,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		22.00000	21,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		0.00000	210,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		0.00000	290,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.31130	8.29220		13.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,432.00000	1,445,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		440.00000	434,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,403.00000	1,416,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		461.00000	455,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,470.00000	1,484,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		428.00000	423,000	12.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.17800	7.18260		11.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		296.00000	289,000	13.26	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	6.90	Put		13.00000	11,000	13.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		251.00000	243,000	12.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		18.00000	15,000	12.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		342.00000	335,000	13.66	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		9.00000	7,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.26260	7.26730		11.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		198.00000	195,000	11.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		181.00000	182,000	11.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		177.00000	174,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		210.00000	211,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		227.00000	223,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		160.00000	160,000	11.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.98900	7.97050		13.86	199,725.00	25	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		871.00000	890,000	19.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	19.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		821.00000	840,000	19.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	19.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		921.00000	939,000	19.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		1.00000	0,000	19.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.10930	8.09100		14.98	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		538.00000	553,000	14.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		97.00000	94,000	14.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		502.00000	517,000	14.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		111.00000	108,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		575.00000	590,000	14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		84.00000	81,000	14.60	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.04100	159.76100			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.18800	161.90300			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				355.64900	354.79100			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		67,910.00000	76,490,000		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		67,810.00000	76,390,000		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		68,010.00000	76,590,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				361.00300	360.13200			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		31,320.00000	40,030,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Call		31,220.00000	39,930,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Call		31,420.00000	40,130,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.91400	154.65400			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.24600	156.98200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			413.00200	411.72100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.66000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.73000	5.77000			0.00	1,000	15,100.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.83000	5.85000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			6.00000	6.03000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.09000	6.14000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.44000	6.51000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.82000	6.89000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.16000	7.23000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.48000	7.57000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.76000	7.84000			0.00	0	290.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.62100	348.72600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.88400	353.97600			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.63900	7.68300		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		520.00000	581,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,234.00000	1,124,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		597.00000	664,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,115.00000	1,011,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		450.00000	504,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,360.00000	1,243,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,092.00000	1,950,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		196.00000	225,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,004.00000	906,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		681.00000	754,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,088.00000	1,186,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		634.00000	561,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,198.00000	2,337,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		210.00000	177,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.76300	7.81100		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,181.00000	2,302,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		593.00000	539,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,311.00000	2,436,000	3.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Put		544.00000	494,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,054.00000	2,172,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		646.00000	588,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.90300	7.95400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,643.00000	2,761,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		802.00000	747,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,762.00000	2,883,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		755.00000	702,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,525.00000	2,641,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		851.00000	794,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.06000	8.11600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,928.00000	2,024,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,505.00000	1,423,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,020.00000	2,119,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,439.00000	1,361,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,838.00000	1,932,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,573.00000	1,489,000	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			8.55400	8.58600		11.00	29,470,062.50	250	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,015.00000	1,093,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,247.00000	4,023,000	10.70	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	8.30	Call		1,163.00000	1,250,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,906.00000	3,691,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		882.00000	952,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,606.00000	4,374,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,583.00000	3,375,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,326.00000	1,421,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,796.00000	1,658,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,864.00000	3,028,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,363.00000	4,573,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,004.00000	911,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,962.00000	10,248,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		117.00000	101,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.62900	8.66100		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,276.00000	5,461,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,198.00000	2,086,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,568.00000	5,758,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,046.00000	1,939,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,991.00000	5,170,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,359.00000	2,241,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,103.00000	2,961,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,923.00000	4,078,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.70500	8.73800		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,762.00000	5,936,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,415.00000	3,288,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,029.00000	6,207,000	11.79	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	02/02/2012	Bond Future	9.05	Put		3,242.00000	3,120,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,504.00000	5,673,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,600.00000	3,468,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.78400	8.81900		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,942.00000	6,115,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,343.00000	4,203,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,200.00000	6,377,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,165.00000	4,029,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,694.00000	5,863,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,534.00000	4,390,000	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			212.61986	212.59855			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		599.00000	620,000		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		549.00000	570,000		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		649.00000	670,000		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

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			233.67661	233.42033			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,920.00000	2,177,000		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		1,870.00000	2,127,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		1,970.00000	2,227,000		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			7.21400	7.26300		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		582.00000	654,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		621.00000	545,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		661.00000	738,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		549.00000	478,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		510.00000	575,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		700.00000	617,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.31500	7.36900		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,029.00000	2,148,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		277.00000	244,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,140.00000	2,261,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		250.00000	220,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,920.00000	2,036,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		305.00000	270,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.42600	7.48500		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,421.00000	2,535,000	3.47	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	8.25	Put		462.00000	423,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,519.00000	2,635,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		433.00000	396,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,324.00000	2,436,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		491.00000	450,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.56000	7.62600		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,385.00000	1,470,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,091.00000	1,019,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,458.00000	1,545,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,046.00000	976,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,315.00000	1,398,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,139.00000	1,065,000	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			0.13000	0.15900			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,244.00000	24,120,000		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		24,503.00000	25,379,000		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		21,971.00000	22,847,000		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			0.04600	0.07500			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,296.00000	13,175,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		13,673.00000	14,552,000		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		10,904.00000	11,783,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.12900	8.19200		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		654.00000	764,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,568.00000	1,379,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		748.00000	868,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,423.00000	1,244,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		569.00000	668,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,723.00000	1,523,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.23700	8.30400		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,096.00000	2,277,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,208.00000	1,083,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,235.00000	2,423,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,122.00000	1,004,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,962.00000	2,137,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,299.00000	1,169,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.35500	8.42600		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,940.00000	3,130,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,535.00000	1,414,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,077.00000	3,271,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,458.00000	1,341,000	6.41	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	02/02/2012	Bond Future	8.70	Call		2,806.00000	2,991,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,616.00000	1,490,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.48100	8.55600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,745.00000	2,924,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,936.00000	1,800,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,874.00000	3,057,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,858.00000	1,726,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,621.00000	2,796,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,020.00000	1,880,000	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			8.26300	8.32200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		534.00000	623,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,281.00000	2,053,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		617.00000	717,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,090.00000	1,873,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		459.00000	539,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,481.00000	2,244,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.36300	8.42400		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,862.00000	3,066,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,185.00000	1,071,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,031.00000	3,241,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,100.00000	992,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,697.00000	2,895,000	7.11	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	03/11/2011	Bond Future	8.70	Put		1,275.00000	1,155,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.46600	8.53000		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,738.00000	3,951,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,408.00000	1,298,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,905.00000	4,122,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,331.00000	1,226,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,575.00000	3,783,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,490.00000	1,375,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.57900	8.64600		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	3,143,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,462.00000	2,312,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,108.00000	3,289,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,363.00000	2,217,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,830.00000	3,002,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,568.00000	2,413,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R:	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.98700	7.02600		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		380.00000	420,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		438.00000	391,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		436.00000	480,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		383.00000	341,000	2.26	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	04/08/2011	Bond Future	6.95	Call		326.00000	363,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		494.00000	445,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.09000	7.13500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,429.00000	1,498,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		207.00000	186,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,509.00000	1,580,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		189.00000	170,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,351.00000	1,419,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		228.00000	206,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.21400	7.26500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,611.00000	1,678,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		312.00000	288,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,679.00000	1,747,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		292.00000	269,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,544.00000	1,610,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		332.00000	308,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.38500	7.44300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		841.00000	887,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		752.00000	707,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		887.00000	935,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		720.00000	678,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		796.00000	841,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		785.00000	739,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future			8.37000	8.42200		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		847.00000	958,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,831.00000	1,646,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		964.00000	1,085,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,661.00000	1,486,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		741.00000	842,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,014.00000	1,819,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.46000	8.51500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,666.00000	2,851,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,376.00000	1,256,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,837.00000	3,029,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,276.00000	1,162,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,501.00000	2,680,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,484.00000	1,357,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.55500	8.61300		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,801.00000	3,998,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,746.00000	1,630,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,971.00000	4,172,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,655.00000	1,543,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,634.00000	3,826,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,841.00000	1,720,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.66000	8.72000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,001.00000	3,165,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,844.00000	2,693,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,148.00000	3,316,000	8.05	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	03/05/2012	Bond Future	8.80	Put		2,731.00000	2,584,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,860.00000	3,019,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,965.00000	2,809,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.39100	8.43800		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		873.00000	976,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,018.00000	1,837,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		994.00000	1,107,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,833.00000	1,661,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		762.00000	855,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,215.00000	2,023,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47500	8.52400		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,861.00000	3,035,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,539.00000	1,423,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,043.00000	3,222,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,432.00000	1,321,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,686.00000	2,854,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,654.00000	1,532,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56100	8.61200		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,062.00000	4,247,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,859.00000	1,749,000	9.45	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	02/02/2012	Bond Future	9.05	Call		4,244.00000	4,433,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,762.00000	1,656,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,882.00000	4,063,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,959.00000	1,845,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.65300	8.70600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,058.00000	4,235,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,422.00000	2,300,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,235.00000	4,415,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,324.00000	2,205,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,885.00000	4,058,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,524.00000	2,398,000	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			8.75800	8.78400		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		973.00000	1,030,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,286.00000	3,136,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,109.00000	1,173,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,006.00000	2,863,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		849.00000	900,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,581.00000	3,425,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,430.00000	9,630,000	15.14	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	04/08/2011	Bond Future	10.10	Put		51.00000	44,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.81900	8.84600		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,558.00000	2,652,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,318.00000	3,199,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,746.00000	2,844,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,109.00000	2,994,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,378.00000	2,467,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,539.00000	3,415,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.88000	8.90800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,146.00000	4,260,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,438.00000	3,334,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,355.00000	4,473,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,266.00000	3,167,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,944.00000	4,055,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,619.00000	3,513,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.94400	8.97300		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,407.00000	4,521,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,201.00000	4,092,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,607.00000	4,724,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,021.00000	3,915,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,213.00000	4,324,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,390.00000	4,278,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.83583	130.46465			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,465.00000	24,836,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,415.00000	24,786,000		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		24,515.00000	24,886,000		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			1.17700	1.18000			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,741.00000	1,757,000		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		2,010.00000	2,026,000		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		1,471.00000	1,487,000		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			0.93400	0.93600			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,655.00000	1,666,000		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		1,916.00000	1,926,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Call		1,393.00000	1,404,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.11500	2.11600			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,637.00000	3,646,000		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		4,100.00000	4,109,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,171.00000	3,181,000		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			2.00600	2.00800			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,586.00000	4,605,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,040.00000	5,059,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,131.00000	4,150,000		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			8.76700	8.78900			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,766.00000	6,588,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,313.00000	6,135,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	7.95	Put		7,222.00000	7,044,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.83600	8.85800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		868.00000	693,000		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		465.00000	289,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,275.00000	1,099,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90700	8.93000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		548.00000	729,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		936.00000	1,117,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		157.00000	338,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97700	9.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,906.00000	2,084,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,279.00000	2,457,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,530.00000	1,709,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	1,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On		28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,134.82000	14,136.32000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,363.00000	6,348,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,363.00000	6,348,000		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		6,363.00000	6,348,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.32700	350.46400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.03800	355.16300			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08050	1.08200		15.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		354.00000	339,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		34.00000	34,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		85.00000	78,000	15.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		265.00000	273,000	15.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		825.00000	810,000	17.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		5.00000	5,000	17.34	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10070	1.10170		14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		378.00000	374,000	14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		361.00000	367,000	14.86	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		216.00000	215,000	16.29	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		699.00000	708,000	16.29	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		657.00000	649,000	13.80	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		140.00000	142,000	13.80	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>146,720,476.30</b>	<b>15,195</b>	<b>1,099,782.00</b>

**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	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	91,100.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	145,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,024,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		7,800,000,000,000.00	78,000,000	19,500,000.00	
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		300,000,000.00	3,000	260,200.00	
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		100,000,000.00	1,000	85,000.00	
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00

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	2,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000				0.00	0	4,000,000.00
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			163,960,000,000.00	1,639,600	648,500.00
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			600,000,000.00	6,000	7,962,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			541,100,000,000.00	5,411,000	7,678,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		4,400,000,000,000.00		44,000,000	11,000,000.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000		600,300,000,000.00		6,003,000	4,970,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		100,000,000.00		1,000	11,788,400.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	30,000.00
BAW2	On	02/10/2015			100.00000	100.00000		60,100,000,000.00		601,000	301,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	9,000,000.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP49L	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
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		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
BID01	On	06/08/2014			100.00000	100.00000		700,000,000.00	7,000.00	7,000	1,964,000.00
BID02	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
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A2	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	46,000.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011	Spot Bond			100.00000	100.00000		3,240,000,000,000.00	0.00	32,400,000	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		59,200,000,000,000.00	0.00	592,000,000	37,000,000.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,978,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	198,000.00
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			13,600,000,000,000.00	136,000,000	34,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000	246,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,600,000,000,000.00	16,000,000	16,000,000	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,201,900,000,000.00	272,019,000	272,019,000	72,920,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		39,780,500,000,000.00	397,805,000	397,805,000	169,590,400.00
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		4,820,000,000,000.00	48,200,000	48,200,000	24,100,000.00
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		15,600,000,000,000.00		156,000,000	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	168,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		68,400,000,000,000.00	684,000,000	684,000,000	244,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,080,230,500,000.00	441,106,000	441,106,000	123,980,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		5,060,000,000,000.00	506,000,000	506,000,000	133,600,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,413,235,500,000.00	180,030,000	180,030,000	60,030,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,100,225,000,000.00	280,030,000	280,030,000	131,049,100.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
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
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			700,000,000.00	7,000	1,940,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	33,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	4,600,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC53	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
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	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	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
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	2,988,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			200,700,000,000.00	2,007,000	1,221,000.00
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	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			70,000,000.00	700	350.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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 16/08/2011 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 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
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 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
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			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		622,500,000,000.00	6,225,000	6,225,000	3,269,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00	196,000,000	196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		2,400,300,000,000.00	24,003,000	24,003,000	13,056,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000,000.00	8,000,000	4,224,200.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	2,200,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	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
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000		123,200,000,000,000.00	1,232,000,000	610,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND136	On	06/09/2011			100.00000	100.00000			26,500,000,000,000.00	265,000,000	265,000,000.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
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	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	13,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			41,200,800,000,000.00	412,008,000	60,156,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	282,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000		360,000,000,000.00		3,600,000	1,800,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		130,970,000,000,000.00		1,309,700,000	1,000,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000		113,500,000,000,000.00		1,135,000,000	1,000,000,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		25,000,000,000,000.00	250,000,000	54,000,000.00	
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		100,000,000.00	1,000	16,000,000.00	
MTN02	On	13/07/2014			100.00000	100.00000		900,000,000.00	9,000	416,000.00	
MTN03	On	13/07/2015			100.00000	100.00000		11,700,000,000,000.00	117,000,000	29,500,000.00	
MTN04	On	13/07/2017			100.00000	100.00000		6,560,300,000,000.00	65,603,000	23,676,000.00	
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000		2,200,000,000,000.00	22,000,000	11,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000,000.00	4,000,000	2,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,100,900,000,000.00	11,009,000	5,217,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			300,000,000.00	3,000	5,479,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,200,000,000.00	12,000	7,924,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		420,000,000,000.00		4,200,000	2,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			420,000,000,000.00	4,200,000	2,100,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			440,000,000,000.00	4,400,000	2,200,000.00
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
NED11	On	17/09/2015			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
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	43,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	22,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	2,953,000.00
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			180,000,000,000.00	1,800,000	900,000.00
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
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			284,622,975,000.00	41,703,000	41,703,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2014			6.58500	6.58500			388,515,000,000.00	59,000,000	53,000,000.00
NQ1A1	On	22/05/2012			6.12500	6.12500			1,427,125,000,000.00	233,000,000	233,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			138,500,000,000.00	20,000,000	20,000,000.00
NQ1B1	On	22/05/2012			6.57500	6.57500			32,875,000,000.00	5,000,000	5,000,000.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			35,275,000,000.00	5,000,000	5,000,000.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	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		1,800,100,000,000.00		18,001,000	9,029,000.00
NRA02	On	31/05/2023			100.00000	100.00000		41,000,000,000,000.00		410,000,000	218,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	59,300.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,601,000,000,000.00		46,010,000	924,000.00
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		2,000,000,000,000.00		20,000,000	10,000,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4C	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9C	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.59000	5.63000			244,092,940.00	43,666	34,310,332.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.54000	7.58000		218,509,252,780,000.00	28,980,007,000	10,050,231,100.00	
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			8.49000	8.52000		127,188,862,168,710.00	14,981,020,279	9,239,586,125.00	
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		2,101,428,000,000.00	1,667,800,000	2,468,075,000.00	
R197	On	07/12/2023	Spot Bond			2.53000	2.54000		1,129,645,000,000.00	446,500,000	462,753,000.00	
R201	On	21/12/2014	Spot Bond			7.13000	7.17500		69,244,449,520,000.00	9,711,704,000	3,567,803,000.00	
R202	On	07/12/2033	Spot Bond			2.54000	2.57000		8,112,452,588,880.00	3,193,878,972	1,276,266,000.00	
R203	On	15/09/2017	Spot Bond			8.04000	8.10000		69,907,285,440,000.00	8,694,936,000	4,747,929,900.00	
R204	On	21/12/2018	Spot Bond			8.18000	8.23500		118,157,834,140,000.00	14,444,723,000	5,506,759,800.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.89500	6.93000		93,428,691,055,000.00	13,550,209,000	5,594,468,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.29000	8.34000			81,580,319,874,000.00	9,840,810,600	5,789,405,467.00
R208	On	31/03/2021	Spot Bond			8.32000	8.36500			103,139,712,000,000.00	12,396,600,000	6,499,141,000.00
R209	On	31/03/2036	Spot Bond			8.70500	8.73000			118,650,464,455,000.00	13,630,151,000	10,134,559,300.00
R210	On	31/03/2028	Spot Bond			2.55000	2.57000			620,670,000,000.00	243,400,000	893,800,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			340,956,000,000.00	172,200,000	1,005,840,000.00
R212	On	31/01/2022	Spot Bond			2.53000	2.53000			1,334,058,880,000.00	527,296,000	522,240,000.00
R213	On	28/02/2031	Spot Bond			8.71000	8.73000			13,709,540,000,000.00	1,574,000,000	1,445,760,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,640,000,000,000.00	2,560,000,000	1,109,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R331C	On	21/06/2017	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
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
R347C	On	21/06/2025	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
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
SBC2	On	28/04/2016	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
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		2,000,000,000,000.00		20,000,000	5,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,026,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	16,473,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		9,600,600,000,000.00		96,006,000	25,958,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		200,000,000.00		2,000	2,982,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		980,300,000,000.00		9,803,000	5,073,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	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		1,000,000,000,000.00	10,000,000	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN805On	24/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN811On	25/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN812On	10/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN814On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN815On	22/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN816On	04/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN825On	17/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000		35,800,000,000,000.00	0.00	358,000,000	140,000,000.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		2,408,000,000,000.00	0.00	24,080,000	6,020,000.00
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	2,225,100.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			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
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00		4,000,000	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,701,300,000,000.00		2,017,013,000	1,004,140,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		84,618,900,000,000.00		846,189,000	250,411,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		44,800,000,000,000.00		448,000,000	92,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		22,000,000,000,000.00		220,000,000	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		23,601,500,000,000.00		236,015,000	40,922,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
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			14,000,000,000,000.00	140,000,000	35,074,000.00
UTR02	On	21/11/2012			100.00000	100.00000			9,600,000,000,000.00	96,000,000	24,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		19,800,200,000,000.00		198,002,000	51,025,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	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		14,600,000,000,000.00		146,000,000	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		12,000,000,000,000.00		120,000,000	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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**Total for j-Bonds :** 2,389,080,799,969,530.00 151,689,391,817 77,327,640,874.00

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**Grand Total:** 2,389,080,946,690,010.00 1,689,407,012 77,328,740,656.00