

# Daily MTM Report

Daily summary for: 10/05/2011

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			6.79710	6.78990		13.91	119,662,945.50	17,605	428,633.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		7.00000	7,000	17.71	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		667.00000	660,000	17.71	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		6.00000	6,000	18.00	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		716.00000	709,000	18.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		9.00000	9,000	17.42	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		619.00000	612,000	17.42	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		170.00000	174,000	14.46	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		80.00000	77,000	14.46	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		431.00000	424,000	16.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		21.00000	21,000	16.25	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		300.00000	294,000	15.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		40.00000	41,000	15.37	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,211.00000	1,204,000	20.92	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.92	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,012.00000	1,005,000	19.76	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		2.00000	2,000	19.76	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		477.00000	470,000	16.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		17.00000	17,000	16.54	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		13.00000	14,000	16.83	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		523.00000	517,000	16.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		342.00000	336,000	15.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		32.00000	33,000	15.67	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		259.00000	253,000	15.08	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		49.00000	50,000	15.08	125,000.00	2,500	24,830.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		571.00000	564,000	17.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		11.00000	11,000	17.13	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		221.00000	215,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		61.00000	62,000	14.79	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		204.00000	208,000	14.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		64.00000	61,000	14.74	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		91.00000	93,000	14.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		151.00000	146,000	14.21	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		185.00000	179,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		75.00000	76,000	14.50	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		321.00000	326,000	15.56	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		31.00000	29,000	15.56	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		121.00000	117,000	13.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		111.00000	114,000	13.91	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		99.00000	95,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		139.00000	142,000	14.19	0.00	0	175.00

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			6.89380	6.88750		14.84	6,976,525.60	1,012	119,350.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		45.00000	44,000	20.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,208.00000	1,200,000	20.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		42.00000	41,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,255.00000	1,247,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		48.00000	47,000	20.03	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,161.00000	1,153,000	20.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		974.00000	967,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		61.00000	61,000	19.09	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		109.00000	108,000	17.20	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		622.00000	614,000	17.20	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		292.00000	294,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		205.00000	200,000	14.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		241.00000	242,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		254.00000	248,000	14.84	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		664.00000	656,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		101.00000	100,000	17.44	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		794.00000	786,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		81.00000	80,000	18.15	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		349.00000	352,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		162.00000	158,000	14.88	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		126.00000	122,000	14.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		413.00000	416,000	14.90	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		387.00000	380,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		174.00000	174,000	15.79	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		2,917.00000	2,910,000	24.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98750	6.98050		15.12	6,987,500.00	1,000	17,682.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		213.00000	214,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		583.00000	577,000	16.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		201.00000	202,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		621.00000	615,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		226.00000	226,000	16.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		546.00000	539,000	16.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		221.00000	218,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		451.00000	455,000	15.06	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.08590	7.07560		15.26	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		416.00000	423,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		376.00000	373,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		395.00000	400,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		405.00000	400,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		440.00000	447,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		350.00000	347,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		434.00000	441,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		358.00000	355,000	15.21	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.32030	7.31030		15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		588.00000	594,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		478.00000	474,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		566.00000	571,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		506.00000	501,000	15.83	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	7.15	Call		611.00000	618,000	15.73	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		451.00000	448,000	15.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09210	9.08490		18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,390.00000	1,404,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,505.00000	1,512,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,374.00000	1,388,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,539.00000	1,546,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,406.00000	1,421,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,471.00000	1,479,000	18.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.79710	6.78990			13.91	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		3,972.00000	4,054,000	15.37	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		29,982.00000	29,344,000	15.37	15.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		3,202.00000	3,264,000	15.67	15.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		34,212.00000	33,554,000	15.67	15.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		4,918.00000	5,023,000	15.08	15.08	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		25,928.00000	25,313,000	15.08	15.08	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,080.00000	1,092,000	17.13	17.13	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		57,090.00000	56,382,000	17.13	17.13	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.89380	6.88750			14.84	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		17,396.00000	17,446,000	15.79	15.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		38,646.00000	38,066,000	15.79	15.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		16,052.00000	16,083,000	16.02	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		42,302.00000	41,703,000	16.02	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,863.00000	18,934,000	15.55	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		35,113.00000	34,554,000	15.55	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future				11.10580	11.06380		13.27	128,160,932.00	11,540	28,312.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.85	Call		21.00000	24,000	15.95	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.85	Put		807.00000	768,000	15.95	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.90	Call		18.00000	21,000	16.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.90	Put		854.00000	815,000	16.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.80	Call		24.00000	27,000	15.77	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.80	Put		760.00000	721,000	15.77	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		10.75	Call		386.00000	419,000	14.30	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		10.75	Put		72.00000	63,000	14.30	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.45	Put		451.00000	417,000	14.52	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.45	Call		65.00000	73,000	14.52	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.55	Call		49.00000	55,000	14.87	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.55	Put		535.00000	499,000	14.87	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.95	Call		16.00000	18,000	16.30	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.95	Put		902.00000	862,000	16.30	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future				11.24810	11.20730		14.33	0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.50	Call		279.00000	292,000	14.88	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.50	Put		572.00000	544,000	14.88	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.55	Call		264.00000	276,000	14.99	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.55	Put		607.00000	578,000	14.99	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.45	Call		295.00000	309,000	14.77	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.45	Put		538.00000	511,000	14.77	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.65	Call		236.00000	247,000	15.21	0.00	0	3,455.00

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	11.65	Put		679.00000	649,000	15.21	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		143.00000	149,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,036.00000	1,001,000	16.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		288.00000	271,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		495.00000	519,000	14.32	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.38360	11.34090		14.70	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		398.00000	421,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		707.00000	687,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		383.00000	405,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		742.00000	721,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		415.00000	438,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		674.00000	654,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		257.00000	273,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,116.00000	1,089,000	16.17	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08420		15.04	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		147.00000	149,000	17.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		227.00000	219,000	17.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		8.00000	7,000	21.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,088.00000	1,077,000	21.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		923.00000	932,000	17.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		3.00000	2,000	17.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08540		19.15	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		657.00000	664,000	15.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		117.00000	114,000	15.93	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	0.09	Call		217.00000	217,000	19.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		677.00000	667,000	19.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,546.00000	1,556,000	16.36	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	16.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.74990	9.68210		12.60	7,068,677.50	725	17,654.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		100.00000	129,000	12.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		218.00000	179,000	12.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		85.00000	110,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		253.00000	210,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		118.00000	150,000	12.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		186.00000	150,000	12.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.85960	9.79190		13.49	0.00	0	51,317.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		389.00000	432,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		247.00000	222,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		362.00000	403,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		270.00000	243,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		418.00000	462,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		226.00000	202,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		320.00000	289,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		312.00000	349,000	13.50	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		752.00000	700,000	15.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		144.00000	160,000	15.20	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.96080	9.89140		13.79	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		467.00000	509,000	13.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		376.00000	348,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		443.00000	483,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		402.00000	372,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		493.00000	536,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		352.00000	325,000	13.74	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.79600	383.80900			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.58800	389.58600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.73100	353.07500			0.00	0	1,005.00
ALBI	On	03/11/2011	Index Future			359.05600	358.38900			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32190	7.25770		9.44	0.00	0	12,738.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		609.00000	672,000	12.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	12.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		559.00000	623,000	12.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	12.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		658.00000	722,000	12.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	12.86	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.33010	7.26710			733,010.00	100	9,020.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		642.00000	700,000	11.84	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	20,000	11.84	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		597.00000	654,000	11.75	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		30.00000	24,000	11.75	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		687.00000	746,000	11.93	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	16,000	11.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.33980	7.27650		11.04	0.00	0	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		685.00000	739,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		59.00000	49,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		645.00000	698,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		69.00000	58,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		727.00000	782,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		51.00000	42,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.26230	8.17600		13.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,354.00000	1,411,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		478.00000	449,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,326.00000	1,382,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		500.00000	470,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,382.00000	1,441,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		456.00000	429,000	12.70	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.06610	7.01050		11.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		164.00000	208,000	12.33	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		54.00000	42,000	12.33	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		130.00000	170,000	11.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		70.00000	54,000	11.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		202.00000	248,000	12.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		42.00000	32,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.14820	7.09230		11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		138.00000	160,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		296.00000	262,000	11.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		123.00000	143,000	12.13	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		331.00000	295,000	12.13	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		155.00000	179,000	11.84	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		263.00000	231,000	11.84	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future			7.74140	7.74690		13.97	0.00	0	900.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		655.00000	649,000	17.09	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		8.00000	8,000	17.09	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		607.00000	601,000	16.85	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		10.00000	10,000	16.85	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		703.00000	697,000	17.33	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		6.00000	6,000	17.33	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.85530	7.86200		14.94	0.00	0	50.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		395.00000	390,000	14.81	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		183.00000	185,000	14.81	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		366.00000	361,000	14.84	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		204.00000	206,000	14.84	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		425.00000	420,000	14.78	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		163.00000	165,000	14.78	0.00	0	0.00	
CRD1 On	04/08/2011	Index Future			159.64500	159.46700			0.00	0	2.00	
CRD1 On	03/11/2011	Index Future			161.78100	161.60000			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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			354.65100	354.02900			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		60,290.00000	66,510,000		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		60,190.00000	66,410,000		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		60,390.00000	66,610,000		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			359.98900	359.35800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		23,580.00000	29,890,000		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		23,480.00000	29,790,000		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		23,680.00000	29,990,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.08800	153.43200			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.40800	155.74200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.48700	409.69500			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	18/05/2011	Jibar Tradeable Future			5.58000	5.58000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.59000	5.58000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.61000	5.60000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.64000	5.62000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.68000	5.67000				0.00	0	14,200.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.77000	5.74000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.00000	5.97000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.42000	6.36000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.84000	6.79000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.26000	7.21000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.63000	7.59000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.98000	7.91000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			348.38700	347.54400			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.63100	352.77600			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.65000	7.61600		3.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.66800	7.67500		3.75	62,795,035.00	500	3,760.00
R157	On	04/08/2011	Bond Future	7.50	Call		604.00000	610,000	3.69	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		1,287.00000	1,266,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		684.00000	691,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,171.00000	1,151,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		530.00000	535,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,409.00000	1,387,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,118.00000	2,093,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		253.00000	255,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,063.00000	1,043,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		771.00000	778,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,182.00000	1,193,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		697.00000	681,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,277.00000	2,295,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		257.00000	248,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.79500	7.80200		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,249.00000	2,264,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		628.00000	618,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,379.00000	2,394,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		579.00000	569,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,122.00000	2,136,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		681.00000	669,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.93500	7.94200		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,708.00000	2,722,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		827.00000	817,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,828.00000	2,842,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		780.00000	770,000	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	02/02/2012	Bond Future	8.45	Call		2,591.00000	2,604,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		877.00000	866,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.09600	8.10500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,981.00000	1,994,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,523.00000	1,508,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,074.00000	2,087,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,459.00000	1,443,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,891.00000	1,904,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,591.00000	1,575,000	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	05/05/2011	Bond Future			8.67000	8.62600		8.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.58700	8.62400		11.00	176,352,795.00	1,500	20,446.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,087.00000	1,180,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,676.00000	4,421,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,234.00000	1,335,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,334.00000	4,087,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		956.00000	1,039,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,037.00000	4,772,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,006.00000	3,769,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,392.00000	1,503,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,158.00000	1,993,000	10.97	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	8.70	Call		2,868.00000	3,051,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,293.00000	4,525,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,291.00000	1,175,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,688.00000	10,009,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		200.00000	173,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.66300	8.70100		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,180.00000	5,394,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,471.00000	2,334,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,462.00000	5,683,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,309.00000	2,179,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,903.00000	5,111,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,641.00000	2,498,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,418.00000	3,247,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,868.00000	4,048,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.73900	8.77900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,661.00000	5,868,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,686.00000	3,530,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,921.00000	6,133,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,506.00000	3,355,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,408.00000	5,609,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,875.00000	3,714,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.82000	8.86100		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,832.00000	6,031,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,607.00000	4,441,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,085.00000	6,289,000	11.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		4,424.00000	4,263,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,589.00000	5,783,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,803.00000	4,632,000	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	05/05/2011	Bond Future			209.01649	209.01814			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.35868	212.33728			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		337.00000	359,000		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		287.00000	309,000		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		387.00000	409,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.96281	232.96457			0.00	0	0.00
R197	On	04/08/2011	Bond Future			232.10495	231.84927			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		349.00000	605,000		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		299.00000	555,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.45	Call		399.00000	655,000		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	05/05/2011	Bond Future			7.24000	7.21100		2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.24100	7.24300		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		668.00000	667,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		647.00000	640,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		748.00000	748,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		576.00000	570,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		592.00000	591,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		722.00000	715,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.34500	7.34600		3.00	107,184.97	1	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,107.00000	2,107,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		290.00000	287,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,218.00000	2,219,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		264.00000	262,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,998.00000	1,998,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		319.00000	316,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.45600	7.45700		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,501.00000	2,502,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		469.00000	467,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,600.00000	2,600,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		442.00000	439,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,404.00000	2,404,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		499.00000	496,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.59500	7.59700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,448.00000	1,448,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,085.00000	1,080,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,521.00000	1,522,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,040.00000	1,036,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,377.00000	1,377,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,132.00000	1,128,000	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	05/05/2011	Bond Future			2.68000	0.32600			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.16000	0.24500			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		20,678.00000	23,214,000		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		21,937.00000	24,473,000		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		19,405.00000	21,941,000		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			0.07600	0.16200			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		9,691.00000	12,266,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		11,069.00000	13,643,000		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		8,299.00000	10,874,000		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	0.45	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	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.24000	8.26700		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		619.00000	656,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,888.00000	1,797,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		704.00000	745,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,734.00000	1,647,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		541.00000	575,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,049.00000	1,956,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.35400	8.38400		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,952.00000	2,024,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,428.00000	1,363,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,083.00000	2,158,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,334.00000	1,272,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,827.00000	1,896,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,528.00000	1,461,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.47700	8.50800		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,783.00000	2,858,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,736.00000	1,676,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,914.00000	2,992,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,653.00000	1,595,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,654.00000	2,728,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,822.00000	1,761,000	6.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			8.61200	8.64400		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,588.00000	2,657,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,147.00000	2,082,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,712.00000	2,783,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,064.00000	2,001,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,468.00000	2,536,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,235.00000	2,169,000	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	05/05/2011	Bond Future			8.39000	8.34600		5.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.36800	8.40100		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		509.00000	551,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,679.00000	2,545,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		585.00000	631,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,481.00000	2,351,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		442.00000	479,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,887.00000	2,747,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.47300	8.50700		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,668.00000	2,771,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,421.00000	1,348,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,827.00000	2,934,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,326.00000	1,257,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,513.00000	2,612,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,521.00000	1,444,000	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	02/02/2012	Bond Future			8.58000	8.61600		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,520.00000	3,631,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,622.00000	1,552,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,679.00000	3,793,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,537.00000	1,471,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,363.00000	3,472,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,709.00000	1,638,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.70000	8.73700		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,786.00000	2,876,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,723.00000	2,634,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,922.00000	3,014,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,618.00000	2,531,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,656.00000	2,743,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,835.00000	2,743,000	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	05/05/2011	Bond Future			6.94500	6.91600		2.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.96600	6.95600		2.25	0.00	0	9,798.00
R206	On	04/08/2011	Bond Future	7.00	Call		496.00000	482,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		398.00000	407,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		559.00000	544,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		351.00000	358,000	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		436.00000	423,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		449.00000	458,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.06700	7.05600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,573.00000	1,554,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		193.00000	196,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,655.00000	1,636,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		177.00000	180,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,494.00000	1,475,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		213.00000	216,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.18300	7.17000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,756.00000	1,737,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		287.00000	291,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,826.00000	1,807,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		270.00000	274,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,687.00000	1,669,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		306.00000	311,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.35100	7.33600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		946.00000	932,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		690.00000	699,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		995.00000	981,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		661.00000	670,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		899.00000	885,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		721.00000	730,000	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	05/05/2011	Bond Future			8.44000	8.40100		6.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.40600	8.44900		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		900.00000	989,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,038.00000	1,882,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,014.00000	1,110,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,864.00000	1,716,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		795.00000	876,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,221.00000	2,058,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.49700	8.54200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,655.00000	2,801,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,514.00000	1,411,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,822.00000	2,973,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,410.00000	1,312,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,493.00000	2,634,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,625.00000	1,517,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.59300	8.64000		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,778.00000	3,933,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,868.00000	1,770,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,945.00000	4,104,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,774.00000	1,680,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,614.00000	3,765,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,966.00000	1,864,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.70000	8.74900		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,981.00000	3,111,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,976.00000	2,849,000	8.00	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	Call		3,126.00000	3,260,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,860.00000	2,738,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,842.00000	2,968,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,098.00000	2,968,000	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	05/05/2011	Bond Future			8.50000	8.45600		7.25	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.44000	8.49300		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		870.00000	980,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,347.00000	2,137,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		983.00000	1,103,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,153.00000	1,954,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		765.00000	866,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,550.00000	2,331,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.52600	8.58100		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,748.00000	2,935,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,762.00000	1,625,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,922.00000	3,115,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,647.00000	1,516,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,581.00000	2,761,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,885.00000	1,741,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.61300	8.67000		9.25	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	9.00	Call		3,926.00000	4,126,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,057.00000	1,929,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,103.00000	4,308,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,955.00000	1,832,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,752.00000	3,947,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,163.00000	2,030,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.70800	8.76700		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,919.00000	4,109,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,626.00000	2,484,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,090.00000	4,285,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,522.00000	2,386,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,750.00000	3,936,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,732.00000	2,587,000	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	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.80300	8.83000		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,011.00000	1,069,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,688.00000	3,532,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,142.00000	1,206,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,403.00000	3,254,000	13.76	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	8.45	Call		891.00000	943,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,987.00000	3,825,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,113.00000	9,315,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		98.00000	87,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86600	8.89300		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,506.00000	2,596,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,633.00000	3,513,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,687.00000	2,781,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,417.00000	3,300,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,333.00000	2,418,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,861.00000	3,735,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92800	8.95600		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,045.00000	4,156,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,708.00000	3,603,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,248.00000	4,362,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,530.00000	3,428,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,849.00000	3,956,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,895.00000	3,786,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99300	9.02200		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,294.00000	4,405,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,462.00000	4,352,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,489.00000	4,603,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,277.00000	4,170,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,105.00000	4,213,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,656.00000	4,543,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0.00
R210	On	04/08/2011	Bond Future			129.70550	128.46379			0.00	0	270.00
R210	On	04/08/2011	Bond Future	106.00	Call		22,464.00000	23,706,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	1,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		22,414.00000	23,656,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	1,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		22,514.00000	23,756,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	1,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.24100	1.26400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,281.00000	1,406,000		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		1,550.00000	1,675,000		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		1,011.00000	1,136,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00

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			1.00000	1.02500			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,183.00000	1,315,000		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		1,444.00000	1,576,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		921.00000	1,054,000		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	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.21700	2.21900			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,647.00000	2,666,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		3,110.00000	3,129,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		2,182.00000	2,201,000		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			2.11100	2.11300			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,588.00000	3,607,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		4,042.00000	4,061,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	1,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,132.00000	3,151,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future			8.86000	8.80600			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.80900	8.85100			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,265.00000	6,927,000		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		6,812.00000	6,475,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,721.00000	7,383,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87900	8.92200			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		1,377.00000	1,036,000		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		973.00000	632,000		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		1,783.00000	1,442,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95100	8.99500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		39.00000	383,000		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		427.00000	771,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		352.00000	8,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02200	9.06800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,381.00000	1,735,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		1,754.00000	2,108,000		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		1,005.00000	1,359,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,829.65000	13,776.71000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,767.00000	3,297,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,767.00000	3,296,000		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		2,767.00000	3,297,000		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			350.27000	349.59300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.95800	354.27000			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04800	1.04670		13.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		155.00000	160,000	13.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		188.00000	180,000	13.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		40.00000	40,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		573.00000	560,000	15.47	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	13/06/2011	Foreign Exchange Future	1.00	Call		487.00000	500,000	12.34	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		20.00000	20,000	12.34	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.06740	1.06590		14.13	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		255.00000	258,000	15.39	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		596.00000	584,000	15.39	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		149.00000	150,000	16.81	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		990.00000	976,000	16.81	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		446.00000	452,000	14.13	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		287.00000	278,000	14.13	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>508,969,605.57</b>	<b>36,483</b>	<b>1,081,585.00</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	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA376L	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,000,000.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		500,000,000.00		5,000	5,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		4,800,000,000,000.00		48,000,000	0.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB299L	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000		25,500,000,000.00		255,000	85,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			17,400,000,000.00	174,000	174,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			11,880,000,000,000.00	118,800,000	0.00
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	3,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			30,500,000,000.00	305,000	305,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			250,000,000,000.00	2,500,000	1,250,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			57,480,000,000.00	6,000,000	1,000,000.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			22,200,000,000.00	222,000	222,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			13,300,000,000.00	133,000	10,133,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000		114,200,000,000,000.00	1,142,000,000	1,142,000,000	521,000,000.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000		125,000,000,000,000.00	4,250,000,000	4,250,000,000	512,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL118	On	29/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000	35,000,000.00
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		17,800,000,000.00	178,000	178,000	178,000.00
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		105,500,000,000.00	1,055,000	1,055,000	55,000.00
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	0.00
BAW2	On	02/10/2015			100.00000	100.00000			200,000,000.00	2,000	2,000.00
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	0.00
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
BCP46L	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP48L	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BD0202O	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205O	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206O	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302O	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		21,700,000,000.00		217,000	217,000.00
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			300,000,000,000.00	3,000,000	1,000,000.00
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			1,800,000,000,000.00	18,000,000	2,000,000.00
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	0.00
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	32,400,000,000.00	32,400,000	0.00
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
BMWFO	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000		2,000,000,000.00	20,000,000.00	20,000	10,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
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		51,000,000,000,000.00	510,000,000	34,000,000	34,000,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



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
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9,200,000,000.00	92,000	92,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	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
COJ08	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	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		6,400,000,000,000.00	64,000,000	64,000,000	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,247,800,000,000.00	272,478,000	272,478,000	478,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		101,412,800,000,000.00	1,014,128,000	1,014,128,000	128,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		4,600,000,000,000.00	46,000,000	46,000,000	50,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	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
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	L	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	L	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	L	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	L	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ145	L	16/05/2011			100.00000	100.00000			0.00	0	0.00
EQ147	L	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148	L	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149	L	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/05/2011	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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		48,800,000,000,000.00	488,000,000	488,000,000	200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		6,486,571,750,000.00	701,251,000	701,251,000	61,400,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,560,000,000,000.00	356,000,000	356,000,000	30,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		919,603,950,000.00	117,147,000	117,147,000	15,837,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		3,756,907,500,000.00	500,921,000	500,921,000	54,919,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		35,700,000,000.00	357,000	357,000	357,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	1,690,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000	72,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	1,500,000.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			59,000,000.00	590,000	6,005,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	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			2,411,800,000,000.00	24,118,000	118,000.00
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
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			1,000,000,000,000.00	10,000,000	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000		2,000,000,000,000.00		20,000,000	14,000,000.00
IND134	On	23/08/2011			100.00000	100.00000		30,500,000,000,000.00		305,000,000	305,000,000.00
IND135	On	30/08/2011			100.00000	100.00000		28,000,000,000,000.00		280,000,000	280,000,000.00
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		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
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING113	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	54,000.00
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			24,030,000,000,000.00	240,300,000	300,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,000,000.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	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
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		25,400,000,000,000.00		254,000,000	0.00
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		200,000,000.00		2,000	2,000.00
MTN02	On	13/07/2014			100.00000	100.00000		44,600,000,000.00		446,000	20,446,000.00
MTN03	On	13/07/2015			100.00000	100.00000		15,480,000,000,000.00		154,800,000	0.00
MTN04	On	13/07/2017			100.00000	100.00000		14,200,000,000.00		142,000	142,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0	On	10/10/2011			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			300,000,000.00	3,000	10,003,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			12,500,000,000.00	125,000	125,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			44,500,000,000.00	445,000	445,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000		400,000,000	0.00	4,000,000	2,000,000.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
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
NED12	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	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			27,700,000,000.00	277,000	277,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET38	On	11/05/2011	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
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	0.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	0.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,804,500,000,000.00		18,045,000	45,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,600,000,000,000.00		136,000,000	0.00
NRA02	On	30/11/2028			100.00000	100.00000			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		300,000,000,000.00		3,000,000	1,000,000.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,644,900,000,000.00		26,449,000	449,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	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			5.61500	5.60000		842,250,000,000.00		150,000,000	114,356.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			7.55000	7.55500			222,774,120,300,000.00	29,506,506,000	5,701,344,914.00
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			8.51000	8.54500			172,764,641,680,000.00	20,301,368,000	1,982,027,700.00
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			1.25000	1.25000			10,911,500,000,000.00	8,729,200,000	243,800,000.00
R197	On	07/12/2023	Spot Bond			2.58000	2.59000			1,217,115,000,000.00	471,750,000	35,800,000.00
R201	On	21/12/2014	Spot Bond			7.14000	7.14000			49,209,929,580,000.00	6,892,147,000	321,874,900.00
R202	On	07/12/2033	Spot Bond			2.56000	2.65000			3,166,418,470,400.00	1,236,882,215	83,680,443.00
R203	On	15/09/2017	Spot Bond			8.13000	8.15500			62,263,889,550,000.00	7,658,535,000	1,796,197,800.00
R204	On	21/12/2018	Spot Bond			8.26500	8.29500			90,713,011,665,000.00	10,975,561,000	889,553,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.86000	6.85000			95,265,437,400,000.00	13,887,090,000	327,890,000.00
R207	On	15/01/2020	Spot Bond			8.31000	8.35000			88,545,061,851,000.00	10,655,242,100	1,143,428,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.35500	8.40500			175,416,015,570,000.00	20,995,334,000	3,015,209,000.00
R209	On	31/03/2036	Spot Bond			8.74000	8.76500			250,776,409,220,000.00	28,692,953,000	360,115,900.00
R210	On	31/03/2028	Spot Bond			2.60000	2.67000			4,537,520,000,000.00	1,745,200,000	213,270,000.00
R211	On	31/01/2017	Spot Bond			2.01000	2.03000			2,618,628,000,000.00	1,302,800,000	11,600,000.00
R212	On	31/01/2022	Spot Bond			2.61000	2.61000			2,083,850,100,000.00	798,410,000	58,680,000.00
R213	On	28/02/2031	Spot Bond			8.74000	8.78000			29,423,210,000,000.00	3,366,500,000	453,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			25,317,500,000,000.00	3,895,000,000	603,500,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R332C	On	21/12/2017	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
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
R348C	On	21/12/2025	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
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
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			7,000,000,000,000.00	70,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			7,815,800,000,000.00	78,158,000	158,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			9,625,200,000,000.00	96,252,000	252,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			10,200,000,000.00	102,000	102,000.00
SBK111	On	10/04/2014	Spot Bond			5.75000	5.75000			1,880,250,000.00	327,000	327,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		213,600,000.00	213,600,000.00	2,136,000	10,136,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000,000.00	10,000,000	0.00
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		1,400,000,000,000.00	14,000,000,000.00	14,000,000	0.00
SYN803	On	11/05/2011	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
SYN804	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000		300,000,000,000.00	3,000,000	1,000,000.00	
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN818	On	13/05/2011			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011			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
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000,000	45,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	17,260,000.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		930,000,000,000.00		9,300,000	3,100,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		200,708,400,000,000.00		2,007,084,000	484,000.00
TN20	On	17/09/2020			100.00000	100.00000		71,438,900,000,000.00		714,389,000	389,000.00
TN23	On	06/11/2023			100.00000	100.00000		36,800,000,000,000.00		368,000,000	80,000,000.00
TN25	On	19/08/2025			100.00000	100.00000		21,800,000,000,000.00		218,000,000	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			19,777,700,000,000.00	197,777,000	170,577,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			9,600,000,000,000.00	96,000,000	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		19,813,700,000,000.00		198,137,000	137,000.00
WS05	On	01/08/2018			100.00000	100.00000		11,000,000,000,000.00		110,000,000	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000		14,600,000,000,000.00		146,000,000	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000		12,000,000,000,000.00		120,000,000	0.00
Z006	On	31/08/2013			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
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
<b>Total for j-Bonds :</b>							<b>2,754,882,551,836,400.00</b>	<b>187,464,660,315</b>	<b>19,675,790,713.00</b>
<b>Grand Total:</b>							<b>2,754,883,060,806,010.00</b>	<b>17,464,696,798</b>	<b>19,676,872,298.00</b>