

# Daily MTM Report

Daily summary for: 11/05/2011

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			6.85700	6.79710		14.18	189,335,484.00	27,612	417,666.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		7.00000	10,000	17.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		660.00000	603,000	17.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		6.00000	8,000	17.97	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		709.00000	651,000	17.97	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		9.00000	12,000	17.39	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		612.00000	555,000	17.39	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		174.00000	216,000	15.02	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		77.00000	59,000	15.02	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		424.00000	372,000	16.22	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		21.00000	29,000	16.22	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		294.00000	247,000	15.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		41.00000	54,000	15.35	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,204.00000	1,144,000	20.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.88	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,005.00000	945,000	19.72	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	19.72	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		470.00000	416,000	16.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		17.00000	23,000	16.51	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		14.00000	18,000	16.80	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		517.00000	461,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		336.00000	287,000	15.64	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		33.00000	44,000	15.64	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		253.00000	209,000	15.06	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		50.00000	66,000	15.06	13,200.00	200	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		564.00000	508,000	17.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		11.00000	15,000	17.10	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		215.00000	174,000	14.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		62.00000	81,000	14.77	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		208.00000	254,000	15.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		61.00000	47,000	15.30	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		93.00000	120,000	14.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		146.00000	113,000	14.18	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		179.00000	142,000	14.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		76.00000	99,000	14.47	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		326.00000	379,000	16.14	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		29.00000	22,000	16.14	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		117.00000	92,000	14.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		114.00000	149,000	14.46	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		95.00000	74,000	14.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		142.00000	181,000	14.74	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			6.95500	6.89380		15.03	9,458,800.00	1,360	119,355.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		44.00000	51,000	20.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,200.00000	1,146,000	20.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		41.00000	48,000	20.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,247.00000	1,193,000	20.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		47.00000	54,000	20.08	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,153.00000	1,099,000	20.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		967.00000	915,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		61.00000	70,000	19.12	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		108.00000	124,000	17.20	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		614.00000	569,000	17.20	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		294.00000	333,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		200.00000	178,000	15.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		242.00000	278,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		248.00000	223,000	15.05	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		656.00000	610,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		100.00000	115,000	17.44	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		786.00000	737,000	18.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		80.00000	92,000	18.16	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		352.00000	395,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		158.00000	140,000	15.11	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		122.00000	107,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		416.00000	462,000	15.14	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		380.00000	343,000	15.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		174.00000	198,000	15.75	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		2,910.00000	2,850,000	25.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	5,000	25.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.05060	6.98750		15.34	8,143,443.00	1,155	18,717.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		214.00000	238,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		577.00000	537,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		202.00000	225,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		615.00000	574,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		226.00000	252,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		539.00000	501,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		218.00000	198,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		455.00000	499,000	15.25	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.15170	7.08590		15.38	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		423.00000	462,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		373.00000	346,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		400.00000	437,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		400.00000	371,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		447.00000	487,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		347.00000	321,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		441.00000	480,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		355.00000	328,000	15.29	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.38710	7.32030		16.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		594.00000	636,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		474.00000	449,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		571.00000	613,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		501.00000	476,000	15.95	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		618.00000	660,000	15.82	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		448.00000	423,000	15.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.15210	9.09210		18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,404.00000	1,456,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,512.00000	1,504,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,388.00000	1,440,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,546.00000	1,538,000	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,421.00000	1,473,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,479.00000	1,471,000	18.93	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.85700	6.79710			14.18	0.00	0	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		4,054.00000	5,398,000	15.35	15.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		29,344.00000	24,698,000	15.35	15.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		3,264.00000	4,374,000	15.64	15.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		33,554.00000	28,674,000	15.64	15.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		5,023.00000	6,641,000	15.06	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		25,313.00000	20,941,000	15.06	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,092.00000	1,490,000	17.10	17.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		56,382.00000	50,790,000	17.10	17.10	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.95500	6.89380			15.03	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		17,446.00000	19,831,000	15.75	15.75	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		38,066.00000	34,331,000	15.75	15.75	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		16,083.00000	18,314,000	16.00	16.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		41,703.00000	37,814,000	16.00	16.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,934.00000	21,482,000	15.51	15.51	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		34,554.00000	30,982,000	15.51		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.27810	11.10580		13.23	6,552,576.10		581	28,821.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		24.00000	39,000	15.37		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		768.00000	611,000	15.37		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		21.00000	34,000	15.54		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		815.00000	656,000	15.54		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		27.00000	45,000	15.19		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		721.00000	567,000	15.19		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		419.00000	563,000	14.83		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		63.00000	35,000	14.83		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		417.00000	288,000	13.95		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		73.00000	116,000	13.95		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		55.00000	89,000	14.30		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		499.00000	361,000	14.30		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		18.00000	29,000	15.72		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		862.00000	701,000	15.72		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.42330	11.24810		14.28		0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		292.00000	360,000	14.50		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		544.00000	437,000	14.50		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		276.00000	341,000	14.61		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		578.00000	468,000	14.61		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		309.00000	380,000	14.39		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		511.00000	407,000	14.39		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		247.00000	305,000	14.83		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		649.00000	532,000	14.83	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		149.00000	186,000	15.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,001.00000	863,000	15.84	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		271.00000	207,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		519.00000	630,000	14.26	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.56200	11.38360		14.66	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		421.00000	493,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		687.00000	581,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		405.00000	474,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		721.00000	612,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		438.00000	513,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		654.00000	551,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		273.00000	321,000	15.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,089.00000	959,000	15.87	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08450	0.08430		15.62	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		149.00000	159,000	18.03	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		219.00000	209,000	18.03	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	9,000	21.99	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,077.00000	1,059,000	21.99	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		932.00000	952,000	18.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	18.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08580	0.08550		19.43	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		664.00000	692,000	16.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		114.00000	112,000	16.28	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		217.00000	232,000	19.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		667.00000	652,000	19.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,556.00000	1,588,000	17.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	8,000	17.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.79890	9.74990		12.71	46,613,367.30	4,757	21,028.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		129.00000	149,000	12.71	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		179.00000	150,000	12.71	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		110.00000	128,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		210.00000	179,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		150.00000	177,000	12.88	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		150.00000	128,000	12.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90910	9.85960		13.54	7,927,280.00	800	51,177.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		432.00000	463,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		222.00000	204,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		403.00000	433,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		243.00000	224,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		462.00000	494,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		202.00000	185,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		289.00000	267,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		349.00000	376,000	13.54	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		700.00000	663,000	15.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		160.00000	172,000	15.10	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.01170	9.96080		13.83	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		509.00000	538,000	13.77	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		348.00000	326,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		483.00000	511,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		372.00000	349,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		536.00000	566,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		325.00000	304,000	13.76	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.08600	384.79600			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.86800	390.58800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			352.99000	353.73100			14,119,600.00	4	1,007.00
ALBI	On	03/11/2011	Index Future			358.30300	359.05600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.35620	7.32190		9.62	720,907.60	98	12,796.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		672.00000	707,000	13.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	13.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		623.00000	657,000	13.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	13.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		722.00000	757,000	14.22	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	14.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36430	7.33010		10.77	36,821.50	5	9,020.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		700.00000	729,000	11.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		20.00000	15,000	11.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		654.00000	683,000	11.49	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		24.00000	19,000	11.49	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		746.00000	776,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		16.00000	12,000	11.60	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			7.37510	7.33980		11.22	0.00	0	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		739.00000	758,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		49.00000	33,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		698.00000	715,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		58.00000	40,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		782.00000	803,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		42.00000	28,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.29610	8.26230		13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,411.00000	1,434,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		449.00000	438,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,382.00000	1,405,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		470.00000	459,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,441.00000	1,472,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		429.00000	426,000	12.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.16240	7.06610		12.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		208.00000	292,000	13.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		42.00000	30,000	13.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		170.00000	251,000	13.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		54.00000	39,000	13.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		248.00000	335,000	14.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		32.00000	23,000	14.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.24530	7.14820		11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		160.00000	204,000	11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		262.00000	209,000	11.92	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		143.00000	183,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		295.00000	238,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		179.00000	231,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		231.00000	186,000	12.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.76650	7.74140		13.80	1,126,142.50	145	1,045.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		649.00000	673,000	17.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		8.00000	7,000	17.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		601.00000	625,000	17.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		10.00000	9,000	17.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		697.00000	722,000	17.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		6.00000	6,000	17.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.88100	7.85530		15.01	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		390.00000	405,000	14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		185.00000	174,000	14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		361.00000	376,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		206.00000	195,000	14.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		420.00000	436,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		165.00000	155,000	14.73	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			159.39900	159.64500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			161.53300	161.78100			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			353.92000	354.65100			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		66,510.00000	59,200,000		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		66,410.00000	59,100,000		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		66,610.00000	59,300,000		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			359.24800	359.98900			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		29,890.00000	22,480,000		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		29,790.00000	22,380,000		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		29,990.00000	22,580,000		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			154.06700	154.08800			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.38600	156.40800			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.64800	411.48700			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			5.60000	5.59000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.62000	5.61000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.66000	5.64000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.72000	5.68000				0.00	0	14,200.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.85000	5.77000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.08000	6.00000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.47000	6.42000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.89000	6.84000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.32000	7.26000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.68000	7.63000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.96000	7.98000				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			347.59600	348.38700			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			352.82800	353.63100			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.71800	7.66800		3.75	0.00	0	3,760.00
R157	On	04/08/2011	Bond Future	7.50	Call		610.00000	532,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,266.00000	1,382,000	3.69	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	04/08/2011	Bond Future	7.55	Call		691.00000	607,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,151.00000	1,261,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		535.00000	464,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,387.00000	1,510,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,093.00000	2,246,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		255.00000	214,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,043.00000	1,146,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		778.00000	687,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,193.00000	1,075,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		681.00000	757,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,295.00000	2,136,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		248.00000	283,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.84800	7.79500		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,264.00000	2,127,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		618.00000	674,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,394.00000	2,254,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		569.00000	622,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,136.00000	2,003,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		669.00000	729,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.99300	7.93500		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,722.00000	2,585,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		817.00000	877,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,842.00000	2,702,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		770.00000	827,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,604.00000	2,470,000	3.81	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	Put		866.00000	929,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.16000	8.09600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,994.00000	1,882,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,508.00000	1,598,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,087.00000	1,972,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,443.00000	1,531,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,904.00000	1,795,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,575.00000	1,669,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.61500	8.58700		11.00	0.00	0	20,446.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,180.00000	1,088,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,421.00000	4,593,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,335.00000	1,235,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,087.00000	4,251,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,039.00000	955,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,772.00000	4,952,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,769.00000	3,926,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,503.00000	1,396,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,993.00000	2,091,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,051.00000	2,886,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,525.00000	4,326,000	11.15	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	8.95	Put		1,175.00000	1,240,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,009.00000	9,757,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		173.00000	185,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.69200	8.66300		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,394.00000	5,212,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,334.00000	2,420,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,683.00000	5,497,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,179.00000	2,261,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,111.00000	4,934,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,498.00000	2,589,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,247.00000	3,359,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,048.00000	3,892,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.76900	8.73900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,868.00000	5,697,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,530.00000	3,631,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,133.00000	5,959,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,355.00000	3,454,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,609.00000	5,443,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,714.00000	3,820,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.85200	8.82000		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,031.00000	5,862,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,441.00000	4,557,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,289.00000	6,116,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,263.00000	4,375,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,783.00000	5,618,000	11.21	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	8.95	Put		4,632.00000	4,752,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.42360	212.35868			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		359.00000	424,000		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		309.00000	374,000		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		409.00000	474,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			232.20345	232.10495			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		605.00000	703,000		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		555.00000	653,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		655.00000	753,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.28100	7.24100		3.25	0.00	0	170.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.25	Call		667.00000	603,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		640.00000	697,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		748.00000	680,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		570.00000	623,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		591.00000	532,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		715.00000	777,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.38800	7.34500		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,107.00000	2,011,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		287.00000	312,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,219.00000	2,121,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		262.00000	285,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,998.00000	1,904,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		316.00000	343,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.50400	7.45600		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,502.00000	2,407,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		467.00000	497,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,600.00000	2,504,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		439.00000	467,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,404.00000	2,311,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		496.00000	528,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.64800	7.59500		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,448.00000	1,378,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,080.00000	1,136,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,522.00000	1,450,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,036.00000	1,090,000	3.02	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	03/05/2012	Bond Future	7.70	Call		1,377.00000	1,309,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,128.00000	1,186,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On		22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15800	0.16000			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,214.00000	23,274,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		24,473.00000	24,533,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		21,941.00000	22,002,000		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			0.07400	0.07600			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,266.00000	12,326,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		13,643.00000	13,704,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		10,874.00000	10,934,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26700	8.24000		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		656.00000	607,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,797.00000	1,876,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		745.00000	691,000	5.67	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	04/08/2011	Bond Future	8.05	Put		1,647.00000	1,721,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		575.00000	530,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,956.00000	2,038,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.38400	8.35400		6.00	201,192.80	2	1,631.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,024.00000	1,943,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,363.00000	1,419,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,158.00000	2,074,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,272.00000	1,325,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,896.00000	1,817,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,461.00000	1,518,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.50800	8.47700		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,858.00000	2,775,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,676.00000	1,728,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,992.00000	2,906,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,595.00000	1,645,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,728.00000	2,646,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,761.00000	1,814,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.64400	8.61200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,657.00000	2,581,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,082.00000	2,140,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,783.00000	2,705,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,001.00000	2,057,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,536.00000	2,462,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,169.00000	2,229,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.38000	8.36800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		551.00000	527,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,545.00000	2,585,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		631.00000	605,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,351.00000	2,389,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		479.00000	457,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,747.00000	2,790,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.48500	8.47300		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,771.00000	2,727,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,348.00000	1,367,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,934.00000	2,889,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,257.00000	1,275,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,612.00000	2,570,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,444.00000	1,464,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.59400	8.58000		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,631.00000	3,581,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,552.00000	1,573,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,793.00000	3,742,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,471.00000	1,490,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,472.00000	3,423,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,638.00000	1,659,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.71300	8.70000		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,876.00000	2,839,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		2,634.00000	2,660,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,014.00000	2,977,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,531.00000	2,557,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,743.00000	2,707,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,743.00000	2,770,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.05100	6.96600		2.25	0.00	0	9,798.00
R206	On	04/08/2011	Bond Future	7.00	Call		482.00000	386,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		407.00000	499,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		544.00000	440,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		358.00000	442,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		423.00000	334,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		458.00000	558,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.16200	7.06700		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,554.00000	1,405,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		196.00000	238,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,636.00000	1,484,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		180.00000	218,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,475.00000	1,329,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		216.00000	260,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.29200	7.18300		2.25	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	02/02/2012	Bond Future	8.00	Call		1,737.00000	1,591,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		291.00000	340,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,807.00000	1,658,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		274.00000	319,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,669.00000	1,525,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		311.00000	362,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.47700	7.35100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		932.00000	827,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		699.00000	791,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		981.00000	872,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		670.00000	758,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		885.00000	783,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		730.00000	825,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44400	8.40600		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		989.00000	896,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,882.00000	2,005,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,110.00000	1,010,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,716.00000	1,832,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		876.00000	790,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,058.00000	2,188,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.53700	8.49700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,801.00000	2,660,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,411.00000	1,492,000	7.75	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	03/11/2011	Bond Future	8.80	Call		2,973.00000	2,828,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,312.00000	1,388,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,634.00000	2,498,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,517.00000	1,602,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.63500	8.59300		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,933.00000	3,785,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,770.00000	1,848,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,104.00000	3,953,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,680.00000	1,755,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,765.00000	3,620,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,864.00000	1,946,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74400	8.70000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,111.00000	2,986,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,849.00000	2,955,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,260.00000	3,132,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,738.00000	2,840,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,968.00000	2,847,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,968.00000	3,077,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.45800	8.44000		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		980.00000	930,000	8.35	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	04/08/2011	Bond Future	8.25	Put		2,137.00000	2,196,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,103.00000	1,050,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,954.00000	2,010,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		866.00000	820,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,331.00000	2,394,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.54500	8.52600		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,935.00000	2,861,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,625.00000	1,663,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,115.00000	3,039,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,516.00000	1,552,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,761.00000	2,690,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,741.00000	1,782,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.63200	8.61300		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,126.00000	4,051,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,929.00000	1,963,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,308.00000	4,232,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,832.00000	1,865,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,947.00000	3,874,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,030.00000	2,066,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.72800	8.70800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,109.00000	4,038,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,484.00000	2,526,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,285.00000	4,213,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,386.00000	2,426,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,936.00000	3,867,000	9.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		2,587.00000	2,630,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.83200	8.80300		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,069.00000	985,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,532.00000	3,678,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,206.00000	1,115,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,254.00000	3,392,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		943.00000	866,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,825.00000	3,978,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,315.00000	9,092,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		87.00000	93,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.89500	8.86600		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,596.00000	2,482,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,513.00000	3,625,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,781.00000	2,662,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,300.00000	3,408,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,418.00000	2,309,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,735.00000	3,853,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.95800	8.92800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,156.00000	4,023,000	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
R209	On	02/02/2012	Bond Future	9.00	Put		3,603.00000	3,701,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,362.00000	4,225,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,428.00000	3,523,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,956.00000	3,826,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,786.00000	3,888,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02500	8.99300		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,405.00000	4,270,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,352.00000	4,460,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,603.00000	4,465,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,170.00000	4,275,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,213.00000	4,082,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,543.00000	4,655,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			129.75933	129.70550			0.00	0	270.00
R210	On	04/08/2011	Bond Future	106.00	Call		23,706.00000	23,759,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		1.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		23,656.00000	23,709,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		1.00000	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
R210	On	04/08/2011	Bond Future	105.95	Call		23,756.00000	23,809,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		1.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.22300	1.24100			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,406.00000	1,505,000		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		1,675.00000	1,774,000		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		1,136.00000	1,235,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			0.98200	1.00000			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,315.00000	1,411,000		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		1,576.00000	1,672,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,054.00000	1,149,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.21200	2.21700			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,666.00000	2,714,000		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		3,129.00000	3,177,000		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		2,201.00000	2,248,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.10600	2.11100			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,607.00000	3,654,000		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		4,061.00000	4,108,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		1.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,151.00000	3,199,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.83700	8.80900			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,927.00000	7,153,000		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		6,475.00000	6,700,000		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		7,383.00000	7,609,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.90800	8.87900			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		1,036.00000	1,266,000		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		632.00000	862,000		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		1,442.00000	1,672,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98100	8.95100			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	02/02/2012	Bond Future	9.00	Call		383.00000	148,000		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		771.00000	536,000		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		8.00000	243,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.05300	9.02200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,735.00000	1,496,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,108.00000	1,869,000		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		1,359.00000	1,120,000		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			13,925.25000	13,829.65000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,297.00000	4,253,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,296.00000	4,252,000		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		3,297.00000	4,253,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			349.56900	350.27000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.24900	354.95800			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05700	1.04800		13.28	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		160.00000	205,000	13.28	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		180.00000	135,000	13.28	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		40.00000	55,000	15.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		560.00000	485,000	15.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		500.00000	584,000	12.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		20.00000	14,000	12.91	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07630	1.06740		14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		258.00000	290,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		584.00000	527,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		150.00000	170,000	16.71	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		976.00000	907,000	16.71	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		452.00000	504,000	14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		278.00000	241,000	14.08	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>284,248,814.80</b>	<b>36,719</b>	<b>1,075,804.00</b>
<b><u>i-Bonds</u></b>												
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000,000	1,000,000.00
AA376L	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			33,500,000.00	335,000	335,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB300L	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		19,952,500,000,000.00		199,525,000	198,525,000.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	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
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	1,000,000.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			33,800,000,000.00	338,000	391,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			381,200,000,000.00	3,812,000	1,639,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
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			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL118	On	29/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			29,000,000.00	290,000	323,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			8,800,000,000.00	88,000	599,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
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			400,000,000,000.00	4,000,000	1,002,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP46L	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		234,800,000,000.00		2,348,000	1,391,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	2,000,000.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		20,600,000,000.00		206,000	103,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		13,600,000,000.00		136,000	50,068,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	34,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 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
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,400,000,000.00	144,000	164,000.00
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
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	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			101,900,000,000.00	1,019,000	1,019,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,155,800,000,000.00	281,558,000	788,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			20,800,000,000.00	208,000	232,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		1,897,831,000,000.00		18,978,310	3,489,255.00
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
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000		1,060,000,000,000.00		10,600,000	5,600,000.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ145L	On	16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			21,000,000,000,000.00	210,000,000	5,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,438,670,554,000.00	371,748,168	209,753,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			6,710,000,000,000.00	671,000,000	416,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			45,577,100,000.00	5,806,000	17,740,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,151,085,000,000.00	153,478,000	5,658,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			132,800,000.00	1,328,000	521,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			420,000,000,000.00	4,200,000	1,100,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,690,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			11,600,000,000.00	116,000	130,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			261,700,000,000.00	2,617,000	1,417,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA27On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 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
GRD15On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 12/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	1,500,000.00
GRT02	On	13/05/2016			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	19/07/2012			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
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		161,000,000,000.00		1,610,000	6,005,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		19,000,000,000.00		190,000	213,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000		4,900,000,000,000.00	49,000,000	49,000,000.00	
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			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
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
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		2,400,000,000.00		24,000	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		222,200,000,000.00		2,222,000	1,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000		6,000,000,000,000.00		60,000,000	60,000,000.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000		1,800,000,000,000.00		18,000,000	18,000,000.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 19/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04 On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	2,000.00
MTN02	On	13/07/2014			100.00000	100.00000			447,200,000,000.00	4,472,000	11,682,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			422,600,000,000.00	4,226,000	1,255,000.00
MTN05	On	28/10/2013			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			450,400,000,000.00	4,504,000	2,304,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			40,000,000,000.00	400,000	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			20,400,000,000.00	204,000	227,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		170,400,000,000.00		1,704,000	797,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	277,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET38	On	11/05/2011			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
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			86,869,000,000,000.00	868,690,000	410,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000		200,000,000,000.00		2,000,000	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		7,400,000,000.00		74,000	82,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		157,200,000,000.00		1,572,000	3,006,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.70000	5.61500			12,255,000,000.00	2,150,000	114,356.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.60000	7.55000			201,946,614,800,000.00	26,571,923,000	5,288,757,800.00
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			8.54000	8.51000			74,059,854,414,000.00	8,672,114,100	2,080,881,700.00
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			611,355,185,000.00	489,084,148	352,800,000.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000			806,059,080,000.00	312,426,000	38,176,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.18000	7.14000			26,269,681,400,000.00	3,658,730,000	930,070,900.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000			440,832,000,000.00	172,200,000	68,620,000.00
R203	On	15/09/2017	Spot Bond			8.16000	8.13000			36,552,295,680,000.00	4,479,448,000	1,862,524,800.00
R204	On	21/12/2018	Spot Bond			8.28000	8.26500			32,027,768,640,000.00	3,868,088,000	1,014,600,700.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.94000	6.86000			26,870,569,600,000.00	3,871,840,000	604,070,000.00
R207	On	15/01/2020	Spot Bond			8.35000	8.31000			29,646,207,400,000.00	3,550,444,000	1,275,449,700.00
R208	On	31/03/2021	Spot Bond			8.37500	8.35500			59,918,513,264,375.00	7,154,449,345	3,333,617,333.00
R209	On	31/03/2036	Spot Bond			8.77000	8.74000			36,884,155,630,000.00	4,205,719,000	2,510,856,900.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			2,814,240,000,000.00	1,082,400,000	212,470,000.00
R211	On	31/01/2017	Spot Bond			2.00000	2.01000			4,643,600,000,000.00	2,321,800,000	70,800,000.00
R212	On	31/01/2022	Spot Bond			2.61000	2.61000			417,600,000,000.00	160,000,000	13,380,000.00
R213	On	28/02/2031	Spot Bond			8.77000	8.74000			12,481,464,000,000.00	1,423,200,000	525,100,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,624,750,000,000.00	711,500,000	600,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			16,600,000,000.00	166,000	241,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			127,200,000,000.00	1,272,000	388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			16,600,000,000.00	166,000	185,000.00
SBK11	On	10/04/2014	Spot Bond			5.75000	5.75000			3,450,000,000.00	600,000	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,082,000,000,000.00		10,820,000	4,546,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN810	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
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
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000		54,600,000,000,000.00	546,000,000	273,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	45,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			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
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			27,600,000,000.00	276,000	138,000.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			42,400,000,000.00	424,000	4,136,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			105,200,000,000.00	1,052,000	915,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	82,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			409,600,000,000.00	4,096,000	158,209,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			17,800,000,000.00	178,000	226,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>797,395,429,747,375.00</b>	<b>76,260,336,071</b>	<b>23,004,161,444.00</b>
<b>Grand Total:</b>							<b>797,395,713,996,190.00</b>	<b>6,260,372,790</b>	<b>23,005,237,248.00</b>