

# Daily MTM Report

Daily summary for: 20/05/2011

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			6.93820	6.92090		14.23	124,734,959.60	17,978	375,920.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		9.00000	9,000	18.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		538.00000	521,000	18.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		7.00000	7,000	18.45	0.00	0	800.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		586.00000	569,000	18.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		12.00000	11,000	17.68	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		491.00000	473,000	17.68	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		258.00000	269,000	16.09	0.00	0	450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		37.00000	31,000	16.09	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		309.00000	292,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		30.00000	30,000	16.15	0.00	0	1,690.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		188.00000	173,000	14.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		59.00000	61,000	14.99	0.00	0	6,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,080.00000	1,063,000	22.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		1.00000	1,000	22.29	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		881.00000	864,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	2,000	20.76	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		353.00000	335,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		24.00000	23,000	16.53	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		19.00000	18,000	16.91	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		398.00000	380,000	16.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		226.00000	210,000	15.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		47.00000	48,000	15.38	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		153.00000	138,000	14.61	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		74.00000	76,000	14.61	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		444.00000	426,000	17.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		15.00000	14,000	17.30	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		121.00000	107,000	14.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		92.00000	95,000	14.23	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		300.00000	312,000	16.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		29.00000	24,000	16.47	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		149.00000	155,000	14.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		78.00000	67,000	14.97	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		98.00000	86,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		119.00000	124,000	14.60	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		433.00000	448,000	17.59	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		12.00000	10,000	17.59	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		62.00000	53,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		183.00000	191,000	15.35	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		48.00000	41,000	15.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		219.00000	229,000	15.72	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	19/09/2011	Foreign Exchange Future			7.03890	7.02080		14.96	150,646,537.80	21,402	167,883.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		51.00000	51,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,080.00000	1,062,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		48.00000	48,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,127.00000	1,109,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		55.00000	55,000	19.58	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,034.00000	1,016,000	19.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		851.00000	833,000	18.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		72.00000	72,000	18.61	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		131.00000	133,000	16.66	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		510.00000	494,000	16.66	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		368.00000	377,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		147.00000	138,000	14.95	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		309.00000	316,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		188.00000	177,000	14.95	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		550.00000	534,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		121.00000	123,000	16.90	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		675.00000	658,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		96.00000	97,000	17.63	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		433.00000	444,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		112.00000	105,000	14.95	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		84.00000	78,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		505.00000	517,000	14.95	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		293.00000	279,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		214.00000	218,000	15.20	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		2,784.00000	2,766,000	25.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		5.00000	5,000	25.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		433.00000	418,000	16.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		154.00000	157,000	16.17	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.13640	7.11780		15.25	142,728.00	20	25,676.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		253.00000	257,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		485.00000	471,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		239.00000	242,000	16.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		521.00000	506,000	16.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		268.00000	272,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		450.00000	436,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		169.00000	163,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		537.00000	549,000	15.09	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.24030	7.22230		15.38	0.00	0	1,326.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		498.00000	506,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		312.00000	302,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		473.00000	480,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		337.00000	326,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		525.00000	533,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		289.00000	279,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		518.00000	525,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		296.00000	285,000	15.19	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.47390	7.45670		16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		671.00000	676,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		414.00000	402,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		646.00000	652,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		439.00000	428,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		696.00000	702,000	15.59	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		389.00000	378,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		465.00000	454,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		622.00000	628,000	15.79	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24360	9.22500		18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,495.00000	1,493,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,470.00000	1,449,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,478.00000	1,476,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,503.00000	1,482,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,513.00000	1,511,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,438.00000	1,417,000	18.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.93820	6.92090			14.23	1,387,640.00	200	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			5,937.00000	6,051,000	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			18,847.00000	17,231,000	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			4,729.00000	4,786,000	15.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			22,639.00000	20,966,000	15.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			7,422.00000	7,615,000	14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			15,332.00000	13,795,000	14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			1,479.00000	1,442,000	17.30	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			44,389.00000	42,622,000	17.30	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.03890	7.02080			14.96	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			21,391.00000	21,838,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		29,311.00000	27,948,000	15.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		19,697.00000	20,092,000	15.44	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		32,617.00000	31,202,000	15.44	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		23,235.00000	23,740,000	14.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		26,155.00000	24,850,000	14.96	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future				11.23570	11.17110			674,142.00	60	27,908.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.85	Call		20.00000	21,000	15.89	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.85	Put		699.00000	635,000	15.89	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.90	Call		17.00000	18,000	16.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.90	Put		746.00000	682,000	16.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.80	Call		23.00000	25,000	15.64	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.80	Put		652.00000	589,000	15.64	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		10.75	Call		461.00000	513,000	15.17	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		10.75	Put		40.00000	27,000	15.17	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.45	Put		347.00000	291,000	13.95	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.45	Call		68.00000	77,000	13.95	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.55	Call		50.00000	56,000	14.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.55	Put		429.00000	370,000	14.44	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.95	Call		14.00000	15,000	16.37	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future		11.95	Put		793.00000	729,000	16.37	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future				11.38330	11.31620			0.00	0	27,799.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.50	Call		305.00000	321,000	14.27	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.50	Put		489.00000	438,000	14.27	0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future		11.55	Call		288.00000	303,000	14.38	0.00	0	0.00

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£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		522.00000	470,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		323.00000	340,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		457.00000	407,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		257.00000	269,000	14.61	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		591.00000	536,000	14.61	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		153.00000	158,000	15.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		937.00000	875,000	15.64	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		234.00000	202,000	14.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		550.00000	585,000	14.00	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.52430	11.45520		14.46	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		440.00000	460,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		635.00000	586,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		422.00000	442,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		667.00000	618,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		458.00000	479,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		603.00000	555,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		284.00000	295,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,029.00000	971,000	15.79	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08500	0.08460		15.89	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		145.00000	160,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		185.00000	160,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		5.00000	5,000	22.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,045.00000	1,005,000	22.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		961.00000	1,001,000	18.86	0.00	0	0.00

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¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	18.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08630	0.08590		19.58	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		691.00000	723,000	16.29	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		101.00000	93,000	16.29	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		230.00000	240,000	19.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		640.00000	610,000	19.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,597.00000	1,637,000	18.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	7,000	18.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,410.00000	1,141,370,000	26.10	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.81850	9.85670		12.08	26,451,039.00	2,694	21,161.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		162.00000	131,000	12.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		105.00000	113,000	12.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		133.00000	109,000	12.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		126.00000	141,000	12.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		194.00000	161,000	12.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		87.00000	93,000	12.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.93130	9.96870		13.32	1,241,412.50	125	51,127.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		494.00000	463,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		175.00000	182,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		461.00000	432,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		192.00000	201,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		527.00000	496,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		158.00000	165,000	13.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		232.00000	243,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		401.00000	374,000	13.35	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		609.00000	631,000	14.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		178.00000	162,000	14.82	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.03670	10.07270		13.69	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		569.00000	541,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		296.00000	304,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		541.00000	513,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		318.00000	326,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		599.00000	570,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		276.00000	283,000	13.62	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.72000	385.74200			38,572,000.00	10	30.00
AL7T	On	03/11/2011	Index Future			391.52600	391.54900			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.62600	354.26300			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			359.96500	359.59600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.35810	7.32750		9.83	110,371.50	15	15,121.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		678.00000	708,000	14.56	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	14.56	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		628.00000	659,000	14.22	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	14.22	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		728.00000	758,000	14.89	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	14.89	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36640	7.33510		10.83	736,640.00	100	9,415.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		701.00000	731,000	11.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		16.00000	15,000	11.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		655.00000	684,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		20.00000	18,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		748.00000	778,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	12,000	11.96	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.38100	7.34800		11.34	0.00	0	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		732.00000	761,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		34.00000	30,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		689.00000	718,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		41.00000	37,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		776.00000	806,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		28.00000	25,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.27620	8.27440		13.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,415.00000	1,419,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		441.00000	443,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,387.00000	1,391,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		463.00000	465,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,453.00000	1,457,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		429.00000	431,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.11620	7.12940		11.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		256.00000	240,000	13.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		27.00000	24,000	13.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		215.00000	198,000	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		36.00000	32,000	12.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		300.00000	283,000	13.66	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		21.00000	17,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.20110	7.21350		11.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		180.00000	172,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		217.00000	221,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		161.00000	153,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		248.00000	252,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		201.00000	193,000	11.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		188.00000	192,000	11.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.90250	7.83370		13.43	0.00	0	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		737.00000	804,000	18.26	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		3.00000	2,000	18.26	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		688.00000	754,000	17.96	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		4.00000	2,000	17.96	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		786.00000	853,000	18.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		2.00000	1,000	18.56	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.02130	7.95060		14.91	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		444.00000	489,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		143.00000	118,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		412.00000	456,000	14.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		161.00000	135,000	14.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		477.00000	524,000	14.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		126.00000	103,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			159.91400	159.86900			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			162.05800	162.01200			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			355.46900	355.16700			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		71,670.00000	74,690,000		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		71,570.00000	74,590,000		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		71,770.00000	74,790,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			360.82100	360.51400			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		35,140.00000	38,210,000		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		35,040.00000	38,110,000		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		35,240.00000	38,310,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			154.59400	154.51400			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.92100	156.84000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.72100	411.72100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.65000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.71000	5.72000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.84000	5.86000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			6.03000	6.06000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.13000	6.19000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.52000	6.57000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.86000	6.93000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.19000	7.28000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.53000	7.61000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.80000	7.87000			0.00	0	290.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.69900	349.00600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.96300	354.26000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.65200	7.64300		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		601.00000	582,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,159.00000	1,175,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		685.00000	664,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,048.00000	1,062,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		525.00000	507,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,279.00000	1,297,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,982.00000	2,006,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		241.00000	230,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		943.00000	956,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		775.00000	753,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,204.00000	1,177,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		595.00000	603,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,342.00000	2,309,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		198.00000	200,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.77700	7.76700		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,308.00000	2,278,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		559.00000	566,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,441.00000	2,411,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		513.00000	520,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,178.00000	2,149,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		609.00000	616,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.91800	7.90600		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		2,767.00000	2,736,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		763.00000	773,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,889.00000	2,857,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		718.00000	727,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,647.00000	2,616,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		810.00000	820,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.07600	8.06400		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,029.00000	2,005,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,441.00000	1,455,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,124.00000	2,099,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,379.00000	1,392,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,937.00000	1,914,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,507.00000	1,522,000	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			8.53000	8.56700		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,122.00000	1,221,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,175.00000	3,923,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,278.00000	1,387,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,841.00000	3,600,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		981.00000	1,070,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,526.00000	4,264,000	10.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		3,525.00000	3,295,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,448.00000	1,568,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,783.00000	1,630,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,030.00000	3,227,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,547.00000	4,794,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,008.00000	905,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,149.00000	10,481,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		124.00000	106,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.60400	8.64200		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,432.00000	5,656,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,178.00000	2,048,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,726.00000	5,957,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,028.00000	1,905,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,144.00000	5,362,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,336.00000	2,201,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3,067.00000	2,903,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,063.00000	4,253,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.67900	8.71800		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,907.00000	6,117,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,378.00000	3,232,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,176.00000	6,391,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,207.00000	3,066,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,645.00000	5,850,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,558.00000	3,407,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.75800	8.79800		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		6,079.00000	6,280,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,293.00000	4,135,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,339.00000	6,545,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,117.00000	3,964,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,828.00000	6,025,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,480.00000	4,318,000	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			212.57803	212.55672			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		557.00000	578,000		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		507.00000	528,000		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		607.00000	628,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			233.38884	233.35669			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,857.00000	1,889,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		1,807.00000	1,839,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		1,907.00000	1,939,000		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			7.23200	7.21700		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		670.00000	642,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		570.00000	588,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		753.00000	724,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		502.00000	519,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		591.00000	565,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		642.00000	662,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.33500	7.31900		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,148.00000	2,110,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		255.00000	262,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,261.00000	2,223,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		231.00000	238,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,037.00000	2,000,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		282.00000	290,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.44700	7.42900		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,538.00000	2,501,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		433.00000	443,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,638.00000	2,600,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		407.00000	416,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,439.00000	2,403,000	3.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		461.00000	472,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.58400	7.56400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,474.00000	1,445,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,033.00000	1,051,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,548.00000	1,519,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		988.00000	1,007,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,402.00000	1,374,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,079.00000	1,099,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.15100	0.15100			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,485.00000	23,485,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		24,744.00000	24,744,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		22,213.00000	22,213,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.06700	0.06800			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,508.00000	12,538,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		13,885.00000	13,915,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		11,116.00000	11,146,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.16200	8.17400		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		713.00000	729,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,542.00000	1,501,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		811.00000	828,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,401.00000	1,361,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		624.00000	638,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,693.00000	1,650,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.27300	8.28500		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,166.00000	2,195,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,191.00000	1,165,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,307.00000	2,337,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,107.00000	1,082,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,031.00000	2,058,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,282.00000	1,254,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.39200	8.40500		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,013.00000	3,044,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,516.00000	1,490,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,151.00000	3,183,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,440.00000	1,415,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,877.00000	2,908,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,596.00000	1,570,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.52100	8.53400		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,811.00000	2,839,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		1,910.00000	1,883,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,941.00000	2,970,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,832.00000	1,807,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,686.00000	2,713,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,992.00000	1,965,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.29200	8.28800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		617.00000	603,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,182.00000	2,189,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		708.00000	693,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,999.00000	2,005,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		535.00000	523,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,374.00000	2,384,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.39200	8.38800		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,006.00000	2,987,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,142.00000	1,143,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,178.00000	3,158,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,060.00000	1,060,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,838.00000	2,819,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,228.00000	1,230,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.49700	8.49200		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,883.00000	3,862,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,362.00000	1,366,000	7.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		4,052.00000	4,031,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,287.00000	1,291,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,717.00000	3,697,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,440.00000	1,445,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.61100	8.60700		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,086.00000	3,071,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,392.00000	2,396,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,230.00000	3,216,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,295.00000	2,300,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,947.00000	2,932,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,495.00000	2,499,000	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			7.00600	6.98500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		436.00000	410,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		403.00000	423,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		496.00000	468,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		352.00000	371,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		379.00000	354,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		457.00000	478,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.11100	7.08800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,508.00000	1,471,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		192.00000	201,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,590.00000	1,552,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		176.00000	184,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,430.00000	1,393,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		213.00000	222,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.23700	7.21000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,690.00000	1,652,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		293.00000	303,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,759.00000	1,721,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		274.00000	284,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,622.00000	1,585,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		312.00000	324,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.41200	7.38100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		897.00000	869,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		711.00000	732,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		944.00000	916,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		680.00000	701,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		850.00000	824,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		742.00000	765,000	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			8.38200	8.37800		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		982.00000	964,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,716.00000	1,721,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,107.00000	1,088,000	7.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		1,553.00000	1,557,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		866.00000	849,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,888.00000	1,894,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.47300	8.46800		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,851.00000	2,828,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,300.00000	1,305,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,027.00000	3,004,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,205.00000	1,210,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,681.00000	2,658,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,403.00000	1,408,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.56800	8.56400		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,990.00000	3,971,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,671.00000	1,673,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,164.00000	4,145,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,583.00000	1,586,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,820.00000	3,801,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,763.00000	1,765,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.67400	8.66900		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,160.00000	3,142,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,736.00000	2,744,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,311.00000	3,292,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,626.00000	2,633,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,015.00000	2,997,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,852.00000	2,861,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.39300	8.39400		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,014.00000	1,007,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,893.00000	1,880,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,145.00000	1,138,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,717.00000	1,704,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		893.00000	886,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,080.00000	2,067,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47700	8.47800		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,054.00000	3,052,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,460.00000	1,452,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,241.00000	3,239,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,358.00000	1,350,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,874.00000	2,872,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,570.00000	1,562,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56300	8.56300		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,265.00000	4,260,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,779.00000	1,774,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,451.00000	4,446,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,686.00000	1,681,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,082.00000	4,077,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,875.00000	1,870,000	9.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.65500	8.65600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,247.00000	4,246,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,329.00000	2,322,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,427.00000	4,426,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,234.00000	2,228,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,070.00000	4,069,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,427.00000	2,421,000	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			8.72800	8.79500		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		991.00000	1,163,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,391.00000	3,029,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,126.00000	1,314,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,111.00000	2,764,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		867.00000	1,023,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,686.00000	3,308,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,353.00000	9,872,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		62.00000	46,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78900	8.85800		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,548.00000	2,805,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,402.00000	3,115,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		2,734.00000	3,003,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,191.00000	2,916,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,370.00000	2,615,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,625.00000	3,326,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84900	8.92000		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,124.00000	4,428,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,509.00000	3,260,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,331.00000	4,644,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,335.00000	3,095,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,923.00000	4,218,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,691.00000	3,433,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.91200	8.98500		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,382.00000	4,681,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,267.00000	4,005,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,581.00000	4,888,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,087.00000	3,832,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,189.00000	4,481,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,457.00000	4,188,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			130.44747	130.07725			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,077.00000	24,447,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,027.00000	24,397,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,127.00000	24,497,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.18200	1.18400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,719.00000	1,730,000		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		1,988.00000	1,999,000		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		1,449.00000	1,460,000		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			0.93900	0.94100			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,628.00000	1,639,000		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		1,889.00000	1,900,000		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		1,367.00000	1,377,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			2.11800	2.15000			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,309.00000	3,617,000		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		3,772.00000	4,080,000		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		2,843.00000	3,152,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.00900	2.04200			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,262.00000	4,577,000		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		4,715.00000	5,030,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		3,806.00000	4,121,000		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			8.73800	8.79500			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		6,814.00000	6,352,000		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		6,362.00000	5,899,000		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		7,270.00000	6,808,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.80600	8.86500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		924.00000	452,000		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		520.00000	48,000		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		1,331.00000	859,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.87600	8.93700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		493.00000	974,000		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		881.00000	1,362,000		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		102.00000	583,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.94500	9.00700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,851.00000	2,334,000		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		2,224.00000	2,707,000		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		1,476.00000	1,958,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,003.73000	13,993.80000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,938.00000	5,037,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,938.00000	5,037,000		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		4,938.00000	5,037,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.11000	350.83400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.81700	355.53600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06920	1.06480		13.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		236.00000	259,000	13.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		88.00000	67,000	13.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		54.00000	58,000	15.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		406.00000	366,000	15.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		657.00000	699,000	15.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		9.00000	7,000	15.22	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08890	1.08480		14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		310.00000	323,000	14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		462.00000	434,000	14.90	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		178.00000	185,000	16.34	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		830.00000	796,000	16.34	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		545.00000	569,000	13.76	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		197.00000	180,000	13.76	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>344,697,470.40</b>	<b>42,604</b>	<b>1,099,936.00</b>
<b><u>j-Bonds</u></b>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			18,220,000,000.00	182,200	91,100.00
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			3,700,000,000.00	37,000	349,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	6,024,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	889,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	19,500,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		51,440,000,000.00		514,400	10,057,200.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	2,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		8,400,000,000.00		84,000	84,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			800,000,000,000.00	8,000,000	4,629,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			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
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			47,720,000,000.00	477,200	238,600.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			13,400,000,000.00	134,000	7,962,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			15,200,000,000.00	152,000	4,978,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL118	On	29/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		868,500,000,000.00		8,685,000	5,970,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		28,400,000,000.00		284,000	11,788,400.00
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			0.00	0	348,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	30,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			39,000,000,000.00	390,000	130,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,200,000,000.00	12,000,000.00	12,000,000	2,000,000.00
BID01	On	06/08/2014			100.00000	100.00000		73,200,000,000.00	732,000.00	732,000	1,964,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000		4,600,000,000.00	0.00	46,000	46,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		63,000,000,000.00		630,000	210,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	2,978,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			18,000,000,000.00	180,000	317,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			22,700,000,000.00	227,000	292,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,300,000,000.00	283,000	73,920,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			15,740,000,000.00	157,400	169,185,400.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	24,120,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			33,620,000,000.00	336,200	168,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	244,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		5,781,250,000.00		625,000	114,240,800.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		670,000,000,000.00		67,000,000	181,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		26,752,800,000.00		3,408,000	60,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		845,007,000,000.00		112,667,600	231,713,648.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	1,940,000.00
FRB05	On	21/12/2018			100.00000	100.00000			3,300,000,000.00	33,000	33,000.00
FRB06	On	05/11/2012			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			460,000,000,000.00	4,600,000	4,600,000.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000		180,000,000,000.00		1,800,000	900,000.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		51,000,000,000.00		510,000	170,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,988,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			16,900,000,000.00	169,000	346,500.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	5,300,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	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
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		68,100,000,000.00		681,000	3,317,000.00
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		22,800,000,000.00		228,000	13,056,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			21,600,000,000.00	216,000	4,224,200.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			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	0.00
IDCP01	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
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	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
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP250U	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
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			9,700,000,000.00	97,000	60,148,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			28,200,000,000.00	282,000	282,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,000,000,000,000.00	20,000,000	5,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000				0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000				0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000				0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000				0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000				0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000				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	54,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			33,100,000,000.00	331,000	542,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			16,300,000,000.00	163,000	3,976,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			46,080,000,000.00	460,800	508,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			8,600,000,000.00	86,000	5,479,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			36,000,000,000.00	360,000	90,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			26,200,000,000.00	262,000	7,924,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
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		4,300,000,000.00		43,000	43,000.00
NED7	On	08/02/2012			100.00000	100.00000		2,200,000,000.00		22,000	22,000.00
NED8	On	08/02/2014			100.00000	100.00000		0.00		0	2,953,000.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	On 20/11/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
NET31	On 30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NET39	On 11/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
NILB6	On 29/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NILB9	On 17/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NMP20	On 24/07/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1A1	On 22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	445,564.00
NRA01:On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NRA01:On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
NRA01:On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02:On 31/10/2022 Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	9,028,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		5,300,000,000.00		53,000	59,300.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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		30,300,000,000.00		303,000	924,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.60000	5.59500		746,659,200.00		133,332	23,239,476.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.55000	7.54000		158,272,690,010,000.00		20,963,270,200	9,303,597,333.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.46500	8.50000		46,720,271,792,000.00		5,519,228,800	8,956,449,054.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.26000	1.26000		124,740,000,000.00		99,000,000	2,472,301,000.00
R197	On	07/12/2023	Spot Bond			2.54000	2.54000		1,819,347,527,160.00		716,278,554	460,736,000.00
R201	On	21/12/2014	Spot Bond			7.14500	7.13000		21,177,801,535,030.00		2,964,003,014	3,674,072,000.00
R202	On	07/12/2033	Spot Bond			2.56000	2.56000		1,826,290,347,520.00		713,394,667	1,076,600,000.00
R203	On	15/09/2017	Spot Bond			8.07000	8.08000		30,054,405,366,000.00		3,724,213,800	4,665,627,900.00
R204	On	21/12/2018	Spot Bond			8.20500	8.20000		37,134,041,310,000.00		4,525,782,000	5,280,272,800.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91000	6.89000		23,065,649,100,000.00		3,338,010,000	5,277,438,604.00
R207	On	15/01/2020	Spot Bond			8.30000	8.29500		40,207,723,200,000.00		4,844,304,000	5,371,149,800.00
R208	On	31/03/2021	Spot Bond			8.32000	8.32000		42,020,617,600,000.00		5,050,555,000	7,098,766,000.00
R209	On	31/03/2036	Spot Bond			8.67500	8.74000		37,557,723,705,000.00		4,329,420,600	10,916,391,300.00
R210	On	31/03/2028	Spot Bond			2.57000	2.59000		1,110,240,000,000.00		432,000,000	873,800,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000		500,722,200,000.00		252,890,000	842,887,000.00
R212	On	31/01/2022	Spot Bond			2.53000	2.56000		1,503,740,920,000.00		594,364,000	349,682,000.00
R213	On	28/02/2031	Spot Bond			8.68000	8.73500		8,759,856,000,000.00		1,009,200,000	1,876,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,286,500,000,000.00	1,121,000,000	1,377,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	5,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			2,600,000,000.00	26,000	4,026,000.00
SBK7	On	24/05/2015			100.00000	100.00000			2,800,000,000.00	28,000	16,473,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	25,958,000.00
SBK9	On	10/04/2018			100.00000	100.00000			4,400,000,000.00	44,000	2,982,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			3,204,118,500.00	557,238	497,238.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			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
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		14,700,000,000.00		147,000	352,700.00
SBSI10	On	03/07/2013			100.00000	100.00000			0.00	0	550,000.00
SBSI11	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	480,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SYN80	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN825On	17/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			45,020,000,000.00	450,200	2,225,100.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			12,700,000,000.00	127,000	1,004,127,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			232,040,000,000.00	2,320,400	250,313,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			550,700,000,000.00	5,507,000	40,807,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,800,000,000.00	148,000	35,074,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	51,135,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>469,852,932,440,410.00</b>	<b>60,472,896,605</b>	<b>73,385,642,217.00</b>
<b>Grand Total:</b>							<b>469,853,277,137,880.00</b>	<b>60,472,939,209</b>	<b>73,386,742,153.00</b>