

# Daily MTM Report

Daily summary for: 23/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			7.03900	6.93820		14.52	162,607,939.00	23,101	374,984.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		9.00000	13,000	17.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		521.00000	424,000	17.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		7.00000	11,000	18.28	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		569.00000	472,000	18.28	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		11.00000	17,000	17.44	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		473.00000	378,000	17.44	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		269.00000	355,000	17.29	319,500.00	900	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		31.00000	16,000	17.29	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		292.00000	207,000	15.77	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		30.00000	46,000	15.77	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		173.00000	103,000	14.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		61.00000	92,000	14.52	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,063.00000	962,000	22.45	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	22.45	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		864.00000	764,000	20.78	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	3,000	20.78	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		335.00000	247,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		23.00000	36,000	16.19	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		18.00000	28,000	16.61	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		380.00000	289,000	16.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		210.00000	134,000	14.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		48.00000	73,000	14.94	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		138.00000	82,000	14.92	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		76.00000	121,000	14.92	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		426.00000	333,000	17.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		14.00000	22,000	17.03	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		107.00000	64,000	15.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		95.00000	153,000	15.31	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		312.00000	401,000	17.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		24.00000	12,000	17.69	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		155.00000	227,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		67.00000	38,000	16.10	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		86.00000	50,000	15.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		124.00000	189,000	15.71	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		448.00000	544,000	18.87	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		10.00000	5,000	18.87	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		53.00000	29,000	16.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		191.00000	268,000	16.50	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		41.00000	22,000	16.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		229.00000	311,000	16.90	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			7.14040	7.03890		15.07	25,119,927.20	3,518	168,842.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		51.00000	60,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,062.00000	970,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		48.00000	56,000	19.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,109.00000	1,016,000	19.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		55.00000	64,000	19.20	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,016.00000	924,000	19.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		833.00000	746,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		72.00000	86,000	18.23	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		133.00000	159,000	16.29	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		494.00000	419,000	16.29	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		377.00000	447,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		138.00000	107,000	15.05	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		316.00000	380,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		177.00000	140,000	15.06	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		534.00000	457,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		123.00000	147,000	16.53	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		658.00000	576,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		97.00000	116,000	17.26	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		444.00000	520,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		105.00000	80,000	15.05	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		78.00000	58,000	15.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		517.00000	598,000	15.04	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		279.00000	225,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		218.00000	265,000	15.07	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		2,766.00000	2,666,000	25.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		5.00000	6,000	25.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		418.00000	348,000	15.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		157.00000	188,000	15.80	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.23880	7.13640		15.36	22,150,728.00	3,060	28,056.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		257.00000	294,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		471.00000	405,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		242.00000	278,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		506.00000	439,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		272.00000	312,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		436.00000	373,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		163.00000	133,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		549.00000	622,000	15.14	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.34410	7.24030		15.51	3,672,050.00	500	1,826.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		506.00000	570,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		302.00000	262,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		480.00000	542,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		326.00000	284,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		533.00000	600,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		279.00000	242,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		525.00000	591,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		285.00000	247,000	15.24	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.57830	7.47390		16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		676.00000	739,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		402.00000	361,000	15.61	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		652.00000	712,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		428.00000	384,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		702.00000	766,000	15.55	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		378.00000	338,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		454.00000	409,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		628.00000	687,000	15.73	0.00	0	11,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.34530	9.24360		18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,493.00000	1,538,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,449.00000	1,393,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,476.00000	1,521,000	18.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,482.00000	1,426,000	18.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,511.00000	1,556,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,417.00000	1,361,000	18.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.03900	6.93820			14.52	21,117.00	3	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		6,051.00000	9,248,000	14.52	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		17,231.00000	10,348,000	14.52	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		4,786.00000	7,347,000	14.94	14.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		20,966.00000	13,447,000	14.94	14.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		7,615.00000	12,090,000	14.92	14.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		13,795.00000	8,190,000	14.92	14.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,442.00000	2,186,000	17.03	17.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		42,622.00000	33,286,000	17.03	17.03	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.14040	7.03890			15.07	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		21,838.00000	26,505,000	15.07	15.07	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		27,948.00000	22,465,000	15.07		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		20,092.00000	24,045,000	15.07		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		31,202.00000	25,005,000	15.07		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		23,740.00000	29,129,000	15.07		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		24,850.00000	20,089,000	15.07		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.34740	11.23570			13.20	578,717.40	51	27,868.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		21.00000	28,000	15.83		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		635.00000	531,000	15.83		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		18.00000	24,000	16.09		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		682.00000	577,000	16.09		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		25.00000	33,000	15.56		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		589.00000	486,000	15.56		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		513.00000	613,000	16.02		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		27.00000	16,000	16.02		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		291.00000	207,000	13.73		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		77.00000	104,000	13.73		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		56.00000	75,000	14.25		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		370.00000	278,000	14.25		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		15.00000	20,000	16.35		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		729.00000	623,000	16.35		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.49600	11.38330			14.19	1,149,600.00	100	27,849.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		321.00000	370,000	14.19		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		438.00000	374,000	14.19		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		303.00000	349,000	14.30		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		470.00000	403,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		340.00000	394,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		407.00000	348,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		269.00000	311,000	14.53	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		536.00000	465,000	14.53	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		158.00000	184,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		875.00000	788,000	15.56	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		202.00000	167,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		585.00000	663,000	14.13	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.63890	11.52430		14.63	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		460.00000	510,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		586.00000	521,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		442.00000	490,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		618.00000	551,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		479.00000	533,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		555.00000	494,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		295.00000	328,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		971.00000	889,000	15.68	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08610	0.08500		16.55	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		160.00000	213,000	18.49	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		160.00000	103,000	18.49	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		5.00000	6,000	22.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,005.00000	896,000	22.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,001.00000	1,110,000	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	19.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08630		19.12	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		723.00000	808,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		93.00000	68,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		240.00000	270,000	19.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		610.00000	530,000	19.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,637.00000	1,746,000	18.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	6,000	18.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.88	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,370.00000	1,141,260,000	25.88	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.86980	9.81850		12.47	49,694,443.00	5,035	17,535.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		131.00000	158,000	12.76	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		113.00000	88,000	12.76	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		109.00000	128,000	12.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		141.00000	108,000	12.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		161.00000	192,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		93.00000	72,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.98430	9.93130		13.48	998,430.00	100	51,227.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		463.00000	498,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		182.00000	164,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		432.00000	465,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		201.00000	181,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		496.00000	531,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		165.00000	147,000	13.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		243.00000	221,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		374.00000	405,000	13.48	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		631.00000	590,000	14.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		162.00000	174,000	14.76	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.09170	10.03670		13.78	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		541.00000	574,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		304.00000	282,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		513.00000	546,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		326.00000	304,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		570.00000	604,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		283.00000	262,000	13.69	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.98500	385.72000			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.78100	391.52600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.90200	354.62600			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			359.23000	359.96500			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.38800	7.35810		9.96	0.00	0	15,121.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		708.00000	738,000	14.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		659.00000	688,000	14.58	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	14.58	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		758.00000	788,000	15.24	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.24	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.39580	7.36640		10.91	0.00	0	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		731.00000	757,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		15.00000	11,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		684.00000	710,000	11.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		18.00000	14,000	11.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		778.00000	805,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	9,000	11.85	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.40980	7.38100		11.32	0.00	0	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		761.00000	787,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		30.00000	27,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		718.00000	742,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		37.00000	32,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		806.00000	832,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		25.00000	22,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.29220	8.27620		13.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,419.00000	1,432,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		443.00000	440,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,391.00000	1,403,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		465.00000	461,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,457.00000	1,470,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		431.00000	428,000	12.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.18260	7.11620		11.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		240.00000	296,000	14.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		24.00000	13,000	14.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		198.00000	251,000	13.60	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		32.00000	18,000	13.60	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		283.00000	342,000	14.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		17.00000	9,000	14.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.26730	7.20110		11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		172.00000	198,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		221.00000	181,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		153.00000	177,000	11.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		252.00000	210,000	11.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		193.00000	227,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		192.00000	160,000	11.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.97050	7.90250		13.45	0.00	0	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		804.00000	871,000	18.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		2.00000	1,000	18.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		754.00000	821,000	18.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		2.00000	1,000	18.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		853.00000	921,000	19.06	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		1.00000	1,000	19.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.09100	8.02130		14.76	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		489.00000	538,000	14.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		118.00000	97,000	14.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		456.00000	502,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		135.00000	111,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		524.00000	575,000	14.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		103.00000	84,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			159.76100	159.91400			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			161.90300	162.05800			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			354.79100	355.46900			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		74,690.00000	67,910,000		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		74,590.00000	67,810,000		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		74,790.00000	68,010,000		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			360.13200	360.82100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		38,210.00000	31,320,000		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		38,110.00000	31,220,000		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		38,310.00000	31,420,000		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			154.65400	154.59400			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			156.98200	156.92100			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			5.59000	5.60000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.61000			0.00	0	4,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.66000	5.65000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.77000	5.71000			0.00	0	14,200.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.85000	5.84000			0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			6.03000	6.03000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.14000	6.13000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.51000	6.52000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.89000	6.86000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.23000	7.19000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.57000	7.53000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.84000	7.80000			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			348.72600	349.69900			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.97600	354.96300			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			7.68300	7.65200		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		582.00000	520,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,175.00000	1,234,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		664.00000	597,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,062.00000	1,115,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		507.00000	450,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,297.00000	1,360,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,006.00000	2,092,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		230.00000	196,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		956.00000	1,004,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		753.00000	681,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,177.00000	1,088,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		603.00000	634,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,309.00000	2,198,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		200.00000	210,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.81100	7.77700		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,278.00000	2,181,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		566.00000	593,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,411.00000	2,311,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		520.00000	544,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,149.00000	2,054,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		616.00000	646,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.95400	7.91800		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		2,736.00000	2,643,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		773.00000	802,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,857.00000	2,762,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		727.00000	755,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,616.00000	2,525,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		820.00000	851,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.11600	8.07600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,005.00000	1,928,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,455.00000	1,505,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,099.00000	2,020,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,392.00000	1,439,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,914.00000	1,838,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,522.00000	1,573,000	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			8.58600	8.53000		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,221.00000	1,015,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,923.00000	4,247,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,387.00000	1,163,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,600.00000	3,906,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,070.00000	882,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,264.00000	4,606,000	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		3,295.00000	3,583,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,568.00000	1,326,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,630.00000	1,796,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,227.00000	2,864,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,794.00000	4,363,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		905.00000	1,004,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,481.00000	9,962,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		106.00000	117,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.66100	8.60400		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,656.00000	5,276,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,048.00000	2,198,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,957.00000	5,568,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,905.00000	2,046,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,362.00000	4,991,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,201.00000	2,359,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,903.00000	3,103,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,253.00000	3,923,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.73800	8.67900		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,117.00000	5,762,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,232.00000	3,415,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,391.00000	6,029,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,066.00000	3,242,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,850.00000	5,504,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,407.00000	3,600,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81900	8.75800		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		6,280.00000	5,942,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,135.00000	4,343,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,545.00000	6,200,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,964.00000	4,165,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,025.00000	5,694,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,318.00000	4,534,000	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			212.59855	212.57803			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		578.00000	599,000		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		528.00000	549,000		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		628.00000	649,000		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			233.42033	233.38884			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		1,889.00000	1,920,000		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		1,839.00000	1,870,000		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		1,939.00000	1,970,000		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			7.26300	7.23200		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		642.00000	582,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		588.00000	621,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		724.00000	661,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		519.00000	549,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		565.00000	510,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		662.00000	700,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.36900	7.33500		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,110.00000	2,029,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		262.00000	277,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,223.00000	2,140,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		238.00000	250,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,000.00000	1,920,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		290.00000	305,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.48500	7.44700		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,501.00000	2,421,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		443.00000	462,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,600.00000	2,519,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		416.00000	433,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,403.00000	2,324,000	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		472.00000	491,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.62600	7.58400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,445.00000	1,385,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,051.00000	1,091,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,519.00000	1,458,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,007.00000	1,046,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,374.00000	1,315,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,099.00000	1,139,000	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			0.15900	0.15100			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		23,485.00000	23,244,000		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	24,503,000		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	21,971,000		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			0.07500	0.06700			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		12,538.00000	12,296,000		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		13,915.00000	13,673,000		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		11,146.00000	10,904,000		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			8.19200	8.16200		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		729.00000	654,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,501.00000	1,568,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		828.00000	748,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,361.00000	1,423,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		638.00000	569,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,650.00000	1,723,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.30400	8.27300		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,195.00000	2,096,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,165.00000	1,208,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,337.00000	2,235,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,082.00000	1,122,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,058.00000	1,962,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,254.00000	1,299,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.42600	8.39200		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,044.00000	2,940,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,490.00000	1,535,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,183.00000	3,077,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,415.00000	1,458,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,908.00000	2,806,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,570.00000	1,616,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.55600	8.52100		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,839.00000	2,745,000	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		1,883.00000	1,936,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,970.00000	2,874,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,807.00000	1,858,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,713.00000	2,621,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,965.00000	2,020,000	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			8.32200	8.29200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		603.00000	534,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,189.00000	2,281,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		693.00000	617,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,005.00000	2,090,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		523.00000	459,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,384.00000	2,481,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.42400	8.39200		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,987.00000	2,862,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,143.00000	1,185,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,158.00000	3,031,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,060.00000	1,100,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,819.00000	2,697,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,230.00000	1,275,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.53000	8.49700		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,862.00000	3,738,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,366.00000	1,408,000	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		4,031.00000	3,905,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,291.00000	1,331,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,697.00000	3,575,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,445.00000	1,490,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.64600	8.61100		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,071.00000	2,966,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,396.00000	2,462,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,216.00000	3,108,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,300.00000	2,363,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,932.00000	2,830,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,499.00000	2,568,000	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			7.02600	7.00600		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		410.00000	380,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		423.00000	438,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		468.00000	436,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		371.00000	383,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		354.00000	326,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		478.00000	494,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.13500	7.11100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,471.00000	1,429,000	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		201.00000	207,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,552.00000	1,509,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		184.00000	189,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,393.00000	1,351,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		222.00000	228,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.26500	7.23700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,652.00000	1,611,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		303.00000	312,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,721.00000	1,679,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		284.00000	292,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,585.00000	1,544,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		324.00000	332,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.44300	7.41200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		869.00000	841,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		732.00000	752,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		916.00000	887,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		701.00000	720,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		824.00000	796,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		765.00000	785,000	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			8.42200	8.38200		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		964.00000	847,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,721.00000	1,831,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,088.00000	964,000	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		1,557.00000	1,661,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		849.00000	741,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,894.00000	2,014,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.51500	8.47300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,828.00000	2,666,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,305.00000	1,376,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,004.00000	2,837,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,210.00000	1,276,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,658.00000	2,501,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,408.00000	1,484,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.61300	8.56800		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,971.00000	3,801,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,673.00000	1,746,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,145.00000	3,971,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,586.00000	1,655,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,801.00000	3,634,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,765.00000	1,841,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.72000	8.67400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,142.00000	3,001,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,744.00000	2,844,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,292.00000	3,148,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,633.00000	2,731,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,997.00000	2,860,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,861.00000	2,965,000	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			8.43800	8.39300		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,007.00000	873,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,880.00000	2,018,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,138.00000	994,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,704.00000	1,833,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		886.00000	762,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,067.00000	2,215,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.52400	8.47700		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,052.00000	2,861,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,452.00000	1,539,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,239.00000	3,043,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,350.00000	1,432,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,872.00000	2,686,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,562.00000	1,654,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.61200	8.56300		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,260.00000	4,062,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,774.00000	1,859,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,446.00000	4,244,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,681.00000	1,762,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,077.00000	3,882,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,870.00000	1,959,000	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			8.70600	8.65500		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,246.00000	4,058,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,322.00000	2,422,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,426.00000	4,235,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,228.00000	2,324,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,069.00000	3,885,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,421.00000	2,524,000	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			8.78400	8.72800		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,163.00000	973,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,029.00000	3,286,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,314.00000	1,109,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,764.00000	3,006,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,023.00000	849,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,308.00000	3,581,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,872.00000	9,430,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		46.00000	51,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84600	8.78900		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,805.00000	2,558,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,115.00000	3,318,000	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		3,003.00000	2,746,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,916.00000	3,109,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,615.00000	2,378,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,326.00000	3,539,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90800	8.84900		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,428.00000	4,146,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,260.00000	3,438,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,644.00000	4,355,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,095.00000	3,266,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,218.00000	3,944,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,433.00000	3,619,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97300	8.91200		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,681.00000	4,407,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,005.00000	4,201,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,888.00000	4,607,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,832.00000	4,021,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,481.00000	4,213,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,188.00000	4,390,000	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			130.46465	130.44747			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,447.00000	24,465,000		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		24,397.00000	24,415,000		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		24,497.00000	24,515,000		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			1.18000	1.18200			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,730.00000	1,741,000		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		1,999.00000	2,010,000		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		1,460.00000	1,471,000		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			0.93600	0.93900			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,639.00000	1,655,000		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		1,900.00000	1,916,000		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		1,377.00000	1,393,000		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			2.11600	2.11800			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,617.00000	3,637,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		4,080.00000	4,100,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,152.00000	3,171,000		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			2.00800	2.00900			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,577.00000	4,586,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,030.00000	5,040,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,121.00000	4,131,000		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			8.78900	8.73800			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		6,352.00000	6,766,000		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		5,899.00000	6,313,000		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		6,808.00000	7,222,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.85800	8.80600			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		452.00000	868,000		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		48.00000	465,000		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		859.00000	1,275,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.93000	8.87600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		974.00000	548,000		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		1,362.00000	936,000		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		583.00000	157,000		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			9.00000	8.94500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,334.00000	1,906,000		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		2,707.00000	2,279,000		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		1,958.00000	1,530,000		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			14,136.32000	14,003.73000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		5,037.00000	6,363,000		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		5,037.00000	6,363,000		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		5,037.00000	6,363,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.46400	351.11000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.16300	355.81700			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08200	1.06920		15.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		259.00000	354,000	13.69	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		67.00000	34,000	13.69	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		58.00000	85,000	15.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		366.00000	265,000	15.21	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		699.00000	825,000	17.61	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		7.00000	5,000	17.61	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10170	1.08890		14.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		323.00000	378,000	14.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		434.00000	361,000	14.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		185.00000	216,000	16.11	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		796.00000	699,000	16.11	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		569.00000	657,000	13.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		180.00000	140,000	13.79	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>266,312,451.60</b>	<b>36,368</b>	<b>1,099,320.00</b>
<b><u>j-Bonds</u></b>									
1BG4A1 On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	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			0.00	0	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				0.00	0	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				0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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			0.00	0	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	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	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			0.00	0	2,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	7,962,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			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		300,000,000,000.00		3,000,000	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	348,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	2,000,000.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	292,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	72,920,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	169,285,400.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	168,100.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000		212,000,000,000.00	2,120,000,000.00	2,120,000	1,120,000.00
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			0.00	0	112,274,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,157,000,000,000.00	115,700,000,000.00	115,700,000	181,100,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	131,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		900,000,000,000.00	120,000,000,000.00	120,000,000	216,019,100.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	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
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	33,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	4,600,000.00
FRBI08	On	09/09/2011			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
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			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
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,988,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	266,000.00
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	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
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	16/08/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ING120	On	24/08/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	60,148,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	282,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013			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
KCF02L	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	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			0.00	0	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		80,000,000,000.00		800,000	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	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			0.00	0	5,479,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN2:On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2:On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3:On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3:On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	43,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	22,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	2,953,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			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
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500		7,545,508,425,000.00		1,105,569,000	410,000,000.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500		8,902,920,000,000.00		1,352,000,000	841,000,000.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500		3,834,250,000,000.00		626,000,000	546,000,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2014			6.92500	6.92500			609,400,000,000.00	88,000,000	64,000,000.00
NQ1B1	On	22/05/2012			6.57500	6.57500			131,500,000,000.00	20,000,000	16,000,000.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			864,350,000,000.00	118,000,000	76,000,000.00
NQ1C1	On	22/05/2012			7.05500	7.05500			70,550,000,000.00	10,000,000	10,000,000.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			722,920,000,000.00	88,000,000	48,000,000.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	445,564.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	9,028,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	59,300.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	924,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4C	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9C	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4C	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.63000	5.60000		63,056,000,000.00		11,200,000	34,401,809.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.58000	7.55000		393,740,176,500,000.00		17,907,675,000	9,340,747,333.00
R158P	On	15/09/2015			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
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.52000	8.46500		56,918,238,679,920.00	6,680,544,446	8,870,668,212.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.26000	1.26000		115,920,000,000.00	92,000,000	2,469,301,000.00	
R197	On	07/12/2023	Spot Bond			2.54000	2.54000		1,448,323,240,000.00	570,206,000	400,564,277.00	
R201	On	21/12/2014	Spot Bond			7.17500	7.14500		29,371,228,425,000.00	4,093,551,000	3,650,339,000.00	
R202	On	07/12/2033	Spot Bond			2.57000	2.56000		587,325,698,000.00	228,531,400	1,076,266,000.00	
R203	On	15/09/2017	Spot Bond			8.10000	8.07000		44,373,776,400,000.00	5,478,244,000	4,519,897,900.00	
R204	On	21/12/2018	Spot Bond			8.23500	8.20500		24,881,562,517,500.00	3,021,440,500	5,035,076,800.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	6.91000		24,670,800,000,000.00	3,560,000,000	5,637,259,000.00	
R207	On	15/01/2020	Spot Bond			8.34000	8.30000		32,555,276,185,560.00	3,903,510,334	5,259,308,800.00	
R208	On	31/03/2021	Spot Bond			8.36500	8.32000		58,179,319,485,000.00	6,955,089,000	7,358,499,000.00	
R209	On	31/03/2036	Spot Bond			8.73000	8.67500		46,561,210,560,000.00	5,333,472,000	10,844,513,300.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.57000	2.57000			77,100,000,000.00	30,000,000	898,800,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			4,253,040,000,000.00	2,148,000,000	859,887,000.00
R212	On	31/01/2022	Spot Bond			2.53000	2.53000			712,144,400,000.00	281,480,000	437,682,000.00
R213	On	28/02/2031	Spot Bond			8.73000	8.68000			7,772,842,800,000.00	890,360,000	1,857,360,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,624,750,000,000.00	711,500,000	1,162,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,026,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	16,473,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	25,958,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	2,982,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	497,238.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	230,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	550,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			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
SYN81	On	25/05/2011	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
SYN812On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	2,225,100.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			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
THE6A	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,004,127,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	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
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	40,907,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,256,876,489,315,980.00</b>	<b>165,552,392,680</b>	<b>75,250,578,833.00</b>
<b>Grand Total:</b>							<b>1,256,876,755,628,430.00</b>	<b>165,552,429,048</b>	<b>75,251,678,153.00</b>