

# Daily MTM Report

Daily summary for: 25/05/2011

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			7.06560	7.02230		14.81	55,041,024.00	7,790	373,287.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		12.00000	15,000	18.33	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		440.00000	399,000	18.33	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		10.00000	12,000	18.77	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		488.00000	446,000	18.77	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		16.00000	19,000	17.89	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		394.00000	353,000	17.89	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		338.00000	377,000	17.48	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		16.00000	11,000	17.48	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		220.00000	185,000	16.13	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		42.00000	51,000	16.13	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		113.00000	87,000	14.81	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		85.00000	103,000	14.81	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		979.00000	935,000	23.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	23.18	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		780.00000	737,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	3,000	21.42	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		261.00000	224,000	16.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		33.00000	40,000	16.57	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		25.00000	31,000	17.01	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		303.00000	265,000	17.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		145.00000	116,000	15.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		67.00000	82,000	15.25	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		85.00000	68,000	15.19	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		107.00000	134,000	15.19	0.00	0	25,030.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		348.00000	308,000	17.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		20.00000	24,000	17.45	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		66.00000	52,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		138.00000	168,000	15.57	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		384.00000	424,000	17.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		12.00000	8,000	17.86	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		210.00000	245,000	16.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		38.00000	29,000	16.34	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		51.00000	39,000	15.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		173.00000	205,000	15.95	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		527.00000	569,000	19.00	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		5.00000	3,000	19.00	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		29.00000	21,000	16.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		251.00000	287,000	16.72	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		22.00000	16,000	17.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		294.00000	332,000	17.10	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			7.16830	7.12330		15.17	15,447,686.50	2,155	169,090.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		60.00000	64,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		987.00000	946,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		56.00000	60,000	19.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,033.00000	992,000	19.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		64.00000	69,000	19.36	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		941.00000	901,000	19.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		762.00000	723,000	18.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		85.00000	91,000	18.37	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		157.00000	170,000	16.40	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		434.00000	402,000	16.40	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		434.00000	467,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		111.00000	99,000	15.15	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		368.00000	398,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		145.00000	130,000	15.15	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		472.00000	439,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		145.00000	157,000	16.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		591.00000	556,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		114.00000	124,000	17.39	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		506.00000	541,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		83.00000	73,000	15.14	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		60.00000	53,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		583.00000	621,000	15.13	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		232.00000	212,000	15.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		255.00000	280,000	15.17	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		2,683.00000	2,638,000	25.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		6.00000	6,000	25.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		361.00000	331,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		184.00000	199,000	15.91	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.26770	7.22050		15.37	1,904,137.40	262	28,132.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		288.00000	307,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		418.00000	389,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		272.00000	290,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		452.00000	422,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		305.00000	325,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		385.00000	357,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		138.00000	124,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		608.00000	642,000	15.12	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		0.00000	882,000	18.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		0.00000	150,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.37400	7.32430		15.45	1,253,580.00	170	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		553.00000	587,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		265.00000	249,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		525.00000	558,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		287.00000	270,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		583.00000	617,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		245.00000	229,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		574.00000	609,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		250.00000	235,000	15.20	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.60870	7.55830		16.14	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	7.20	Call		726.00000	759,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		368.00000	350,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		700.00000	732,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		392.00000	373,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		753.00000	786,000	15.57	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		345.00000	327,000	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		417.00000	397,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		675.00000	706,000	15.76	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.72570	7.70000		16.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		0.00000	639,000	16.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		0.00000	613,000	16.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		0.00000	620,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		0.00000	644,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		0.00000	660,000	16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		0.00000	584,000	16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		0.00000	810,000	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		0.00000	536,000	17.00	160,800.00	300	300.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37370	9.32980		18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,538.00000	1,561,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,408.00000	1,387,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,521.00000	1,543,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,441.00000	1,419,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,556.00000	1,578,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,376.00000	1,354,000	18.68	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	13/06/2011	Foreign Exchange Future				7.06560	7.02230		14.81	21,196.80	3	287.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			8,498.00000	10,314,000	14.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			11,268.00000	8,754,000	14.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			6,728.00000	8,207,000	15.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			14,498.00000	11,647,000	15.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			10,658.00000	13,354,000	15.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			8,428.00000	6,794,000	15.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			1,986.00000	2,431,000	17.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			34,756.00000	30,871,000	17.45	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.16830	7.12330		15.17	0.00	0	40.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			25,542.00000	27,996,000	15.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			23,212.00000	21,166,000	15.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			23,530.00000	25,446,000	15.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			26,200.00000	23,616,000	15.17	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			28,107.00000	30,710,000	15.16	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			20,777.00000	18,880,000	15.16	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.49700	11.36330		12.91	29,432,320.00	2,560	27,412.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			29.00000	40,000	14.87	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			516.00000	393,000	14.87	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			24.00000	34,000	15.14	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			561.00000	437,000	15.14	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			34.00000	48,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			471.00000	351,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			627.00000	754,000	16.69	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	10.75	Put		14.00000	7,000	16.69	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		195.00000	115,000	13.16	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		108.00000	162,000	13.16	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		78.00000	113,000	13.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		265.00000	166,000	13.19	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		21.00000	28,000	15.42	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		608.00000	481,000	15.42	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.64920	11.51150		14.08	535,863.20	46	27,925.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		380.00000	446,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		369.00000	297,000	14.04	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		360.00000	420,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		399.00000	321,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		405.00000	474,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		344.00000	275,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		321.00000	370,000	14.08	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		460.00000	371,000	14.08	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		191.00000	220,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		780.00000	671,000	15.15	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		164.00000	121,000	13.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		675.00000	770,000	13.89	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.79490	11.65270		14.53	58,974.50	5	998.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		517.00000	585,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		514.00000	440,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		497.00000	561,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		544.00000	466,000	14.47	0.00	0	0.00

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£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		541.00000	611,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		488.00000	416,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		335.00000	374,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		882.00000	779,000	15.31	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08620	0.08550		16.94	0.00	0	637.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		173.00000	214,000	18.72	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		123.00000	94,000	18.72	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		4.00000	5,000	22.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		954.00000	885,000	22.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,050.00000	1,120,000	19.65	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08680		19.11	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		757.00000	814,000	15.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		77.00000	64,000	15.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		251.00000	271,000	19.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		571.00000	521,000	19.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,686.00000	1,755,000	18.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	5,000	18.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,320.00000	1,141,250,000	25.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.94170	9.90050		12.26	894,753.00	90	17,579.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		175.00000	202,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		75.00000	60,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		143.00000	167,000	12.86	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	9.85	Put		93.00000	75,000	12.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		210.00000	240,000	13.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		60.00000	48,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05850	10.01420		13.29	20,117,000.00	2,000	51,327.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		516.00000	544,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		152.00000	136,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		482.00000	510,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		168.00000	152,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		550.00000	579,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		136.00000	121,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		205.00000	187,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		419.00000	445,000	13.30	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		566.00000	532,000	14.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		180.00000	190,000	14.43	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.16980	10.12100		13.58	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		589.00000	617,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		268.00000	247,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		560.00000	587,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		289.00000	267,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		620.00000	648,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		249.00000	228,000	13.47	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.28700	386.16300			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.08700	391.97700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.88800	354.76500			0.00	0	1,019.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2011	Index Future			359.21600	360.10600			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.42160	7.40010		9.83	2,122,577.60	286	14,835.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		750.00000	772,000	14.93	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.93	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		700.00000	722,000	14.59	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.59	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		800.00000	822,000	15.27	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.27	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.43080	7.40780		10.93	0.00	0	9,515.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		769.00000	790,000	11.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		11.00000	9,000	11.75	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		722.00000	743,000	11.70	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		14.00000	12,000	11.70	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		816.00000	838,000	11.80	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		8.00000	7,000	11.80	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.44540	7.42030		11.35	0.00	0	5.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		796.00000	819,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		26.00000	24,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		751.00000	774,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		31.00000	29,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		841.00000	864,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	19,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		210.00000	221,000	11.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		290.00000	276,000	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.33240	8.31130		13.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,445.00000	1,465,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		434.00000	433,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,416.00000	1,427,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		455.00000	445,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,484.00000	1,503,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		423.00000	421,000	12.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.22840	7.17800		11.70	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		289.00000	336,000	14.07	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		11.00000	8,000	14.07	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		243.00000	289,000	13.67	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		15.00000	11,000	13.67	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		335.00000	383,000	14.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		7.00000	5,000	14.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.31500	7.26260		11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		195.00000	226,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		182.00000	161,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		174.00000	198,000	11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		211.00000	183,000	11.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		223.00000	256,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		160.00000	141,000	11.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.08560	7.98900		13.21	0.00	0	953.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		890.00000	986,000	18.07	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		1.00000	0,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		840.00000	936,000	17.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		1.00000	0,000	17.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		939.00000	1,036,000	17.85	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		0.00000	0,000	17.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.20910	8.10930		14.52	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		553.00000	627,000	14.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		94.00000	68,000	14.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		517.00000	588,000	14.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		108.00000	79,000	14.31	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		590.00000	667,000	14.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		81.00000	58,000	14.27	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				159.76500	160.04100			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				161.90800	162.18800			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				354.81000	355.64900			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		76,490.00000	68,100,000		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		76,390.00000	68,000,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	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
GOVI	On	04/08/2011	GOVI	347.99	Call		76,590.00000	68,200,000		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			360.15100	361.00300			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		40,030.00000	31,510,000		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		39,930.00000	31,410,000		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		40,130.00000	31,610,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.87700	154.91400			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.20800	157.24600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			413.77700	413.00200			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future				5.59000	5.59000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future				5.65000	5.63000			0.00	0	4,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.67000	5.66000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.79000	5.73000			0.00	0	15,100.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.87000	5.83000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				6.03000	6.00000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.15000	6.09000			0.00	60	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.50000	6.44000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.88000	6.82000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.21000	7.16000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.53000	7.48000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.82000	7.76000			0.00	0	290.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			348.54200	349.62100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.78900	354.88400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.66700	7.63900		3.75	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		581.00000	533,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,124.00000	1,185,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		664.00000	612,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,011.00000	1,068,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		504.00000	461,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,243.00000	1,309,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,950.00000	2,034,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		225.00000	200,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		906.00000	959,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		754.00000	698,000	3.71	0.00	0	440.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.80	Call		1,186.00000	1,114,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		561.00000	598,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,337.00000	2,242,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		177.00000	191,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.79300	7.76300		3.75	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,302.00000	2,221,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		539.00000	567,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,436.00000	2,352,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		494.00000	519,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,172.00000	2,092,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		588.00000	618,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.93600	7.90300		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,761.00000	2,680,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		747.00000	778,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,883.00000	2,800,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		702.00000	731,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,641.00000	2,561,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		794.00000	826,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.09600	8.06000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,024.00000	1,958,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,423.00000	1,472,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,119.00000	2,051,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,361.00000	1,407,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,932.00000	1,867,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,489.00000	1,538,000	3.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	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			8.59700	8.55400		11.00	0.00	0	21,627.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,093.00000	959,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,023.00000	4,295,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,250.00000	1,103,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,691.00000	3,949,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		952.00000	830,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,374.00000	4,658,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,375.00000	3,621,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,421.00000	1,261,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,658.00000	1,809,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,028.00000	2,773,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,573.00000	4,261,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		911.00000	1,005,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,248.00000	9,855,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		101.00000	113,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.67400	8.62900		11.00	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,461.00000	5,178,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,086.00000	2,220,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,758.00000	5,468,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,939.00000	2,066,000	11.23	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	03/11/2011	Bond Future	8.95	Call		5,170.00000	4,895,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,241.00000	2,383,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,961.00000	3,135,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,078.00000	3,835,000	11.00	222,430.00	58	5,600.00
R186	On	02/02/2012	Bond Future			8.75100	8.70500		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,936.00000	5,674,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,288.00000	3,445,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,207.00000	5,939,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,120.00000	3,270,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,673.00000	5,417,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,468.00000	3,631,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.83200	8.78400		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,115.00000	5,861,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,203.00000	4,378,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,377.00000	6,118,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,029.00000	4,199,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,863.00000	5,615,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,390.00000	4,571,000	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			212.57347	212.61986			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Call		620.00000	573,000		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		570.00000	523,000		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		670.00000	623,000		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			233.78461	233.67661			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,177.00000	2,285,000		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		2,127.00000	2,235,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		2,227.00000	2,335,000		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			7.24200	7.21400		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		654.00000	606,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		545.00000	582,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		738.00000	687,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		478.00000	512,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		575.00000	531,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		617.00000	658,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.34600	7.31500		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,148.00000	2,076,000	3.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Put		244.00000	259,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,261.00000	2,188,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		220.00000	234,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,036.00000	1,966,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		270.00000	287,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.46100	7.42600		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,535.00000	2,464,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		423.00000	442,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,635.00000	2,563,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		396.00000	415,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,436.00000	2,366,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		450.00000	471,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.59800	7.56000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,470.00000	1,418,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,019.00000	1,057,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,545.00000	1,491,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		976.00000	1,012,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,398.00000	1,347,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,065.00000	1,105,000	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			0.12800	0.13000			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,120.00000	24,180,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		25,379.00000	25,440,000		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		22,847.00000	22,908,000		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			0.04400	0.04600			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,175.00000	13,235,000		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		14,552.00000	14,613,000		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		11,783.00000	11,844,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.16700	8.12900		5.75	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		764.00000	685,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,379.00000	1,481,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		868.00000	783,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,244.00000	1,340,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		668.00000	596,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,523.00000	1,632,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.27700	8.23700		6.00	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,277.00000	2,160,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,083.00000	1,149,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,423.00000	2,302,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,004.00000	1,066,000	6.03	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	03/11/2011	Bond Future	8.45	Call		2,137.00000	2,023,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,169.00000	1,237,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.39700	8.35500		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,130.00000	3,010,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,414.00000	1,478,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,271.00000	3,149,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,341.00000	1,403,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,991.00000	2,874,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,490.00000	1,558,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.52600	8.48100		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,924.00000	2,811,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,800.00000	1,876,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,057.00000	2,941,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,726.00000	1,799,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,796.00000	2,685,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,880.00000	1,958,000	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			8.29100	8.26300		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		623.00000	568,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,053.00000	2,149,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		717.00000	657,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,873.00000	1,964,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		539.00000	490,000	6.77	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	04/08/2011	Bond Future	7.95	Put		2,244.00000	2,345,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.39100	8.36300		7.00	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,066.00000	2,963,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,071.00000	1,114,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,241.00000	3,135,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		992.00000	1,032,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,895.00000	2,795,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,155.00000	1,201,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.49700	8.46600		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,951.00000	3,841,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,298.00000	1,345,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,122.00000	4,009,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,226.00000	1,269,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,783.00000	3,675,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,375.00000	1,423,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.61100	8.57900		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,143.00000	3,052,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,312.00000	2,377,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,289.00000	3,196,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,217.00000	2,280,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,002.00000	2,913,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,413.00000	2,480,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.02100	6.98700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		420.00000	379,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		391.00000	426,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		480.00000	437,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		341.00000	373,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		363.00000	326,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		445.00000	483,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.12900	7.09000		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,498.00000	1,435,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		186.00000	201,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,580.00000	1,516,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		170.00000	184,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,419.00000	1,357,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		206.00000	222,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.25800	7.21400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,678.00000	1,618,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		288.00000	306,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,747.00000	1,686,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		269.00000	287,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,610.00000	1,551,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		308.00000	327,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.43500	7.38500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		887.00000	845,000	2.00	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	03/05/2012	Bond Future	7.50	Put		707.00000	744,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		935.00000	891,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		678.00000	712,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		841.00000	800,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		739.00000	777,000	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			8.39200	8.37000		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		958.00000	898,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,646.00000	1,712,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,085.00000	1,020,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,486.00000	1,546,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		842.00000	786,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,819.00000	1,888,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.48300	8.46000		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,851.00000	2,765,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,256.00000	1,298,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,029.00000	2,940,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,162.00000	1,201,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,680.00000	2,596,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,357.00000	1,401,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.58000	8.55500		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,998.00000	3,905,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,630.00000	1,672,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,172.00000	4,078,000	8.69	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	02/02/2012	Bond Future	9.05	Put		1,543.00000	1,584,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,826.00000	3,735,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,720.00000	1,764,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68500	8.66000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,165.00000	3,090,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,693.00000	2,750,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,316.00000	3,239,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,584.00000	2,638,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,019.00000	2,946,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,809.00000	2,867,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.42900	8.39100		8.50	0.00	0	100.00
R208	On	04/08/2011	Bond Future	8.25	Call		976.00000	876,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,837.00000	1,967,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,107.00000	998,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,661.00000	1,782,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		855.00000	764,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,023.00000	2,163,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.51400	8.47500		9.00	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,035.00000	2,885,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,423.00000	1,504,000	9.00	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	03/11/2011	Bond Future	8.80	Call		3,222.00000	3,067,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,321.00000	1,397,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,854.00000	2,709,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,532.00000	1,618,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.60200	8.56100		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,247.00000	4,088,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,749.00000	1,827,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,433.00000	4,272,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,656.00000	1,732,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,063.00000	3,908,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,845.00000	1,927,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.69600	8.65300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,235.00000	4,083,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,300.00000	2,391,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,415.00000	4,260,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,205.00000	2,293,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,058.00000	3,909,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,398.00000	2,492,000	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			8.80100	8.75800		14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Call		1,030.00000	907,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,136.00000	3,355,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,173.00000	1,038,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,863.00000	3,070,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		900.00000	788,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,425.00000	3,655,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,630.00000	9,294,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		44.00000	50,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86400	8.81900		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,652.00000	2,473,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,199.00000	3,374,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,844.00000	2,658,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,994.00000	3,162,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,467.00000	2,296,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,415.00000	3,598,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92700	8.88000		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,260.00000	4,050,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,334.00000	3,489,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,473.00000	4,257,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,167.00000	3,316,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,055.00000	3,850,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,513.00000	3,672,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99200	8.94400		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,521.00000	4,317,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,092.00000	4,256,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Call		4,724.00000	4,515,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,915.00000	4,074,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,324.00000	4,125,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,278.00000	4,447,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.88930	130.83583			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,836.00000	24,889,000		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		24,786.00000	24,839,000		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		24,886.00000	24,939,000		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			1.17000	1.17700			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,757.00000	1,795,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,026.00000	2,065,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.45	Call		1,487.00000	1,526,000		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			0.92600	0.93400			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,666.00000	1,708,000		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		1,926.00000	1,969,000		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		1,404.00000	1,447,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.10000	2.11500			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,646.00000	3,791,000		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		4,109.00000	4,254,000		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		3,181.00000	3,326,000		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			1.99100	2.00600			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,605.00000	4,749,000		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		5,059.00000	5,202,000		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		4,150.00000	4,293,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.80600	8.76700			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		6,588.00000	6,903,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,135.00000	6,451,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,044.00000	7,359,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87600	8.83600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		693.00000	1,012,000		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		289.00000	608,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,099.00000	1,418,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.94800	8.90700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		729.00000	406,000		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		1,117.00000	794,000		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		338.00000	16,000		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			9.01900	8.97700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,084.00000	1,758,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,457.00000	2,131,000		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		1,709.00000	1,383,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,223.00000	14,134.82000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,348.00000	7,230,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,348.00000	7,230,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		6,348.00000	7,230,000		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			350.47800	351.32700			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.18000	356.03800			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08820	1.08050		15.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		339.00000	402,000	13.40	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		34.00000	20,000	13.40	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		78.00000	98,000	15.04	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Put		273.00000	216,000	15.04	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		810.00000	885,000	18.17	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		5.00000	3,000	18.17	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.10810	1.10070		14.69	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		374.00000	408,000	14.69	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		367.00000	327,000	14.69	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		215.00000	234,000	16.08	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		708.00000	653,000	16.08	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		649.00000	703,000	13.79	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		142.00000	122,000	13.79	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>127,212,343.00</b>	<b>15,785</b>	<b>1,098,808.00</b>
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**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	91,100.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	47,000.00
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
ABCPI1	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
ABCP12	On	20/09/2014			100.00000	100.00000			43,000,000,000.00	430,000	335,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			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	257,200.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	84,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	250,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000		89,200,000,000.00		892,000	566,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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	8,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			1,630,000,000,000.00	16,300,000	16,300,000.00
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
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL043	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000			0.00	0	0.00
ACL053	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL054	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL066	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	100.00000			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ACL072	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ACL073	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL074	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL075	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL076	On	20/09/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL109	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		5,030,000,000,000.00		50,300,000	50,425,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	250,000.00
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	300,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	29,000,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,260,000,000,000.00		12,600,000	2,100,000.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49L	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	1,000,000.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BLG2F	On	21/06/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BMWFO	On	15/06/2011			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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	700,000.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	3,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	181,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	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
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	229,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			1,530,000,000,000.00	15,300,000	5,100,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	73,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	103,559,400.00
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	24,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
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
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141LOn	09/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ142LOn	09/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ147LOn	09/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ148LOn	14/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ149LOn	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
ERS3AOn	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3AOn	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3AOn	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
ERSA1On	17/08/2013	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
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		10,404,100,000,000.00		104,041,000	344,021,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		809,504,500,000.00		87,514,000	123,936,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		6,658,050,000,000.00		665,805,000	576,003,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	60,020,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	130,955,800.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	33,000.00
FRB06	On	05/11/2012	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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	4,600,000.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,174,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			175,000,000.00	1,750	700.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,260,000,000,000.00		12,600,000	2,100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,333,000.00
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	13,076,000.00
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		480,000,000,000.00		4,800,000	800,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	4,108,000.00
IBL12	On	12/03/2013			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
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,800,000,000,000.00	18,000,000,000.00	18,000,000	9,000,000.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000		12,000,000,000,000.00	120,000,000,000.00	120,000,000	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
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
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		45,000,000,000,000.00	450,000,000	450,000,000.00	
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	60,202,000.00
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		2,000,000,000,000.00		20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	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
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LUX45	On	23/09/2011			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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	1,800,000.00
MBF01	On	15/04/2014			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			137,580,100,000,000.00	4,375,801,000	1,448,900,000.00
MBF02	On	26/05/2014			100.00000	100.00000			193,140,000,000,000.00	1,931,400,000	1,529,400,000.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	339,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	5,017,900.00
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	5,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			38,000,000,000.00	380,000	320,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	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
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	2,100,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	2,100,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	2,200,000.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	22,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
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			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,029,000.00
NRA02	On	31/05/2023			100.00000	100.00000		50,000,000,000.00		500,000	218,250,000.00
NRA02	On	30/11/2028			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,026,500.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		4,400,000,000,000.00		44,000,000	1,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000		1,590,000,000,000.00		15,900,000	7,950,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6COn	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.62000	5.59000		247,336,200,000.00		44,010,000	34,248,666.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.57000	7.54000		86,882,382,887,270.00		11,477,197,211	11,052,622,100.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.53500	8.49000		54,852,376,593,960.00		6,426,757,656	8,629,482,846.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.29000	1.26000		248,183,100,000.00		192,390,000	2,468,270,000.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		2,570,480,000,000.00		1,016,000,000	345,190,000.00
R201	On	21/12/2014	Spot Bond			7.16000	7.13000		2,363,523,160,000.00		330,101,000	3,474,094,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.54000		1,920,494,000,000.00		756,100,000	1,275,050,000.00
R203	On	15/09/2017	Spot Bond			8.08000	8.04000		33,189,925,120,000.00		4,107,664,000	4,262,019,900.00
R204	On	21/12/2018	Spot Bond			8.21000	8.18000		26,306,826,820,000.00		3,204,242,000	5,068,827,500.00
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	6.89500		20,962,480,770,000.00		3,024,889,000	5,555,220,000.00
R207	On	15/01/2020	Spot Bond			8.31500	8.29000		18,240,041,765,000.00		2,193,631,000	6,308,508,800.00
R208	On	31/03/2021	Spot Bond			8.36000	8.32000		31,077,915,440,000.00		3,717,454,000	6,477,283,000.00
R209	On	31/03/2036	Spot Bond			8.75000	8.70500		32,807,486,250,000.00		3,749,427,000	9,973,283,600.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000		10,200,000,000.00		4,000,000	855,800,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000		994,276,800,000.00		502,160,000	970,260,000.00
R212	On	31/01/2022	Spot Bond			2.52000	2.53000		778,176,000,000.00		308,800,000	529,582,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.75000	8.71000			5,525,467,500,000.00	631,482,000	1,085,742,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,716,150,000,000.00	1,187,100,000	1,199,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000		480,000,000,000.00		4,800,000	600,000.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000		5,100,000,000,000.00		51,000,000	25,000,000.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	5,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	4,026,000.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	16,500,000.00
SBK8	On	10/04/2013			100.00000	100.00000		8,490,294,900,000.00		84,902,949	30,300,983.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			5,117,500,000.00	890,000	680,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	400,000.00
SBS9	On	07/07/2016			100.00000	100.00000			0.00	0	5,049,000.00
SBSI10	On	03/07/2013			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
SBSI11	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,740,000,000,000.00	17,400,000	17,400,000.00
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			1,510,000,000,000.00	15,100,000	7,550,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	41,000,000.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	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
SYN81	On	18/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2011			100.00000	100.00000		80,200,000,000,000.00	802,000,000	401,000,000.00	
SZ18	On	30/09/2015			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
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	6,020,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	225,100.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	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
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
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000,000.00	18,000,000	1,004,136,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	320,341,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		660,000,000,000.00	6,600,000,000.00	6,600,000	178,300,000.00
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			0.00	0	109,117,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,000,000.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			100,000,000.00	1,000	51,003,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	55,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	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
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>1,179,161,364,306,230.00</b>	<b>52,077,563,566</b>	<b>78,055,031,495.00</b>
<b>Grand Total:</b>							<b>1,179,161,491,518,570.00</b>	<b>52,077,579,351</b>	<b>78,056,130,303.00</b>