

# Daily MTM Report

Daily summary for: 14/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.85670	6.88640		14.68	56,478,637.90	8,237	351,732.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		26.00000	25,000	21.00	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,190.00000	1,218,000	21.00	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		24.00000	23,000	21.27	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,238.00000	1,266,000	21.27	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		28.00000	26,000	20.74	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,142.00000	1,169,000	20.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		953.00000	979,000	19.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		39.00000	36,000	19.69	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		77.00000	72,000	17.58	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		591.00000	615,000	17.58	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		256.00000	236,000	14.73	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		170.00000	179,000	14.73	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		204.00000	190,000	14.94	997,500.00	5,250	5,250.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		218.00000	233,000	14.94	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		635.00000	659,000	17.84	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	7.45	Call		71.00000	66,000	17.84	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		768.00000	793,000	18.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		54.00000	50,000	18.63	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		316.00000	295,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		130.00000	138,000	14.85	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		97.00000	103,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		383.00000	360,000	14.97	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		351.00000	371,000	15.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		137.00000	128,000	15.99	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,916.00000	2,944,000	26.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		507.00000	530,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		93.00000	87,000	17.05	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		427.00000	448,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		113.00000	105,000	16.52	551,250.00	5,250	5,250.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95150	6.98150		15.16	86,483,611.50	12,441	43,958.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		189.00000	181,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		558.00000	580,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		178.00000	170,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		597.00000	619,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		202.00000	192,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		521.00000	541,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		197.00000	207,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		428.00000	408,000	15.11	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,109.00000	1,135,000	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		90.00000	86,000	19.48	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		316.00000	332,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		297.00000	283,000	15.37	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		484.00000	504,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		215.00000	205,000	16.39	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.05100	7.08170		15.22	0.00	0	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		396.00000	381,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		350.00000	366,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		375.00000	361,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		379.00000	396,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		421.00000	405,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		325.00000	340,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		414.00000	398,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		332.00000	347,000	15.20	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.15600	7.18690		15.50	3,578,000.00	500	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		425.00000	411,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		488.00000	505,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		407.00000	394,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		520.00000	538,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		443.00000	429,000	15.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		456.00000	473,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.26820	7.29940		15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		563.00000	545,000	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		464.00000	477,000	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		541.00000	522,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		492.00000	504,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		587.00000	568,000	15.69	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		438.00000	450,000	15.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		520.00000	536,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		519.00000	504,000	15.93	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.37670	7.40810		15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		484.00000	471,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		776.00000	794,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		470.00000	457,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		812.00000	830,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		500.00000	486,000	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		742.00000	759,000	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		996.00000	1,016,000	17.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		404.00000	393,000	17.55	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.35660	8.39070		17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,067.00000	1,049,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,176.00000	1,192,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,051.00000	1,033,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,210.00000	1,226,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,084.00000	1,066,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,143.00000	1,159,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		859.00000	873,000	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,250.00000	1,230,000	17.15	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.08840	9.11550		18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,409.00000	1,392,000	18.82	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	14/12/2015	Foreign Exchange Future	9.20	Put		1,494.00000	1,504,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,392.00000	1,376,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,527.00000	1,538,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,425.00000	1,409,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,460.00000	1,471,000	18.77	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.85670	6.88640		14.68	41,140.20	6	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,745.00000	12,803,000	15.99	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			35,105.00000	37,133,000	15.99	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,466.00000	11,606,000	16.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			38,826.00000	40,936,000	16.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			15,163.00000	14,132,000	15.73	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			31,523.00000	33,462,000	15.73	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.95150	6.98150		15.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			29,650.00000	28,310,000	15.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			31,500.00000	33,160,000	15.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			27,779.00000	26,517,000	15.57	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			34,629.00000	36,367,000	15.57	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			32,023.00000	30,231,000	15.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			28,873.00000	30,081,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.23060	11.21430		13.64	11,230.60	1	34,382.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call			211.00000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put			497.00000	14.27	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call			196.00000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put			532.00000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		227.00000	232,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		463.00000	451,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		169.00000	173,000	14.59	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		605.00000	592,000	14.59	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		87.00000	88,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		973.00000	957,000	15.53	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		217.00000	210,000	13.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		431.00000	441,000	13.64	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.37120	11.35470		14.25	0.00	0	9,537.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		355.00000	362,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		650.00000	641,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		340.00000	346,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		685.00000	675,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		372.00000	379,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		617.00000	608,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		217.00000	221,000	15.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,062.00000	1,050,000	15.91	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.51700	11.50150		14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		603.00000	613,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		552.00000	546,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		580.00000	590,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		579.00000	573,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		627.00000	637,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		526.00000	520,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.67100	11.65400		14.82	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	18/06/2012	Foreign Exchange Future	11.85	Call		619.00000	627,000	15.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		815.00000	806,000	15.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		601.00000	609,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		847.00000	838,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		637.00000	646,000	15.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		783.00000	775,000	15.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08520	0.08590		19.50	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		661.00000	603,000	15.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		71.00000	83,000	15.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		183.00000	162,000	19.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		593.00000	642,000	19.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,592.00000	1,522,000	16.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,410.00000	1,141,480,000	27.44	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08650	0.08720		19.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		851.00000	798,000	16.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		131.00000	148,000	16.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		361.00000	336,000	19.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		641.00000	686,000	19.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,728.00000	1,659,000	15.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	9,000	15.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90020	9.87470		12.70	18,780,679.40	1,897	56,137.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		385.00000	401,000	12.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		160.00000	151,000	12.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		355.00000	369,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		180.00000	169,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		418.00000	434,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		143.00000	134,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		223.00000	211,000	12.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		298.00000	311,000	12.72	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		635.00000	613,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		110.00000	113,000	14.32	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.00780	9.98220		13.41	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		477.00000	492,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		295.00000	284,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		450.00000	464,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		318.00000	306,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		506.00000	521,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		274.00000	263,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.12100	10.09590		13.55	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		478.00000	488,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		482.00000	467,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		459.00000	468,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		513.00000	497,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		502.00000	512,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		456.00000	441,000	13.54	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.75100	386.34300			0.00	0	30.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/11/2011	Index Future			391.54400	392.14600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.59300	355.01400			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			359.91800	360.34600			0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.23770	7.18960			10.66	0.00	0	28,046.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		565.00000	610,000	12.85		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	22,000	12.85		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		521.00000	564,000	12.65		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		31.00000	26,000	12.65		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		611.00000	656,000	13.05		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		21.00000	18,000	13.05		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.25260	7.20510			11.21	0.00	0	889.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		612.00000	652,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		57.00000	49,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		572.00000	611,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		67.00000	58,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		653.00000	694,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		48.00000	41,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	149,000	12.00		0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		428.00000	396,000	12.00		0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.27180	7.22500			11.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		277.00000	296,000	11.27		0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		302.00000	274,000	11.27		0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		257.00000	275,000	11.39		0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		332.00000	303,000	11.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		297.00000	322,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		272.00000	250,000	11.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.22190	8.14170		13.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,320.00000	1,374,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		478.00000	452,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,293.00000	1,346,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		501.00000	474,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,348.00000	1,402,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		456.00000	430,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06660	7.02880		11.34	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		90.00000	100,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		311.00000	283,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		78.00000	87,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		349.00000	320,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		104.00000	115,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		275.00000	248,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.14710	7.10850		12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		197.00000	212,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		339.00000	315,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		181.00000	194,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		373.00000	347,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		215.00000	230,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		307.00000	283,000	12.47	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02960	0.02640			0.00	0	22,388.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	19/09/2011			0.11270	0.11810			0.00	0	21,898.00
Can-Do											
CHF / R	On	19/09/2011			8.13830	8.23310		15.49	16,276.60	2	952.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.65	Call		643.00000	565,000	15.27	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.65	Put		60.00000	77,000	15.27	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.70	Call		603.00000	527,000	15.29	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.70	Put		70.00000	89,000	15.29	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.60	Call		685.00000	604,000	15.25	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/09/2011	7.60	Put		52.00000	66,000	15.25	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011			8.25640	8.35210		15.71	0.00	0	50.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.30	Call		401.00000	354,000	15.86	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.30	Put		349.00000	398,000	15.86	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.35	Call		378.00000	336,000	16.01	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.35	Put		376.00000	430,000	16.01	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.25	Call		425.00000	374,000	15.71	0.00	0	0.00
Foreign Exchange											
CHF / R	On	19/12/2011	8.25	Put		323.00000	368,000	15.71	0.00	0	0.00
Foreign Exchange											
CRD1	On	04/08/2011			160.22600	160.31400			0.00	0	2.00
Index											
CRD1	On	03/11/2011			162.38200	162.47000			0.00	0	0.00
Index											
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
Price											
ES23	On	25/01/2023			100.00000	100.00000			0.00	0	0.00
Price											
ES26	On	02/04/2026			100.00000	100.00000			0.00	0	0.00
Price											
ES33	On	15/09/2033			100.00000	100.00000			0.00	0	0.00
Price											

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI			355.45600	355.86100			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		78,610.00000	74,560,000		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		78,510.00000	74,460,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		78,710.00000	74,660,000		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			360.79400	361.20500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		42,050.00000	37,940,000		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		41,950.00000	37,840,000		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		42,150.00000	38,040,000		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			156.02300	155.99400			1,560,230.00	1	629.00
IGOV	On	03/11/2011	Index Future			158.36600	158.33700			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			417.24400	416.88700			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.58000	5.57000				0.00	0	3,891.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.61000	5.61000				0.00	0	5,000.00
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			5.75000	5.73000				0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.86000	5.84000				0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.99000	5.97000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.06000	6.04000				0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.35000	6.33000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.74000	6.70000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.00000	6.97000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.28000	7.26000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.55000	7.53000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.55700	350.06500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.80700	355.32200			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			7.56500	7.55900		3.50	0.00	0	7,196.00
R157	On	04/08/2011	Bond Future	7.50	Call		556.00000	539,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		787.00000	793,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		649.00000	631,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		684.00000	690,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		471.00000	456,000	3.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		898.00000	906,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,590.00000	1,605,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		177.00000	168,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		592.00000	596,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		752.00000	733,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,247.00000	1,224,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		310.00000	310,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,533.00000	2,509,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		61.00000	61,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.68500	7.67700		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,433.00000	2,407,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		355.00000	358,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,576.00000	2,550,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		319.00000	322,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,293.00000	2,267,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		394.00000	398,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.81900	7.81100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,983.00000	2,960,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		654.00000	659,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,109.00000	3,086,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		614.00000	618,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,858.00000	2,836,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		696.00000	702,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.97000	7.96200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,187.00000	2,169,000	3.83	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	03/05/2012	Bond Future	8.25	Put		1,275.00000	1,283,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,286.00000	2,268,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,217.00000	1,224,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,090.00000	2,073,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,336.00000	1,344,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.58300	8.56600		10.00	2,352,125.00	20	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		651.00000	598,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,694.00000	3,802,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		781.00000	721,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,335.00000	3,436,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		537.00000	491,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,072.00000	4,187,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,997.00000	3,090,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		929.00000	862,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,228.00000	1,274,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,484.00000	2,370,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,101.00000	3,962,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		553.00000	574,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,058.00000	9,898,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		24.00000	25,000	10.83	0.00	0	600.00



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			8.66000	8.64100		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,157.00000	5,030,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,893.00000	1,942,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,457.00000	5,326,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,749.00000	1,795,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,866.00000	4,741,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,049.00000	2,100,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,770.00000	2,836,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,775.00000	3,665,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.73700	8.71800		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,575.00000	5,460,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,046.00000	3,104,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,845.00000	5,728,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,876.00000	2,932,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,310.00000	5,198,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,223.00000	3,284,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.81900	8.79900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,298.00000	6,187,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,521.00000	4,588,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,548.00000	6,435,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,335.00000	4,400,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,052.00000	5,944,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,713.00000	4,784,000	12.15	0.00	0	0.00
R186	On	21/12/2026	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
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			214.01014	213.83108			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,831.00000	2,010,000		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		1,781.00000	1,960,000		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		1,881.00000	2,060,000		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			235.70258	235.48071			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,981.00000	4,203,000		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		3,931.00000	4,153,000		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		4,031.00000	4,253,000		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			7.17500	7.16800		2.75	0.00	0	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		573.00000	556,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		325.00000	329,000	2.75	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	04/08/2011	Bond Future	7.30	Call		669.00000	651,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		270.00000	273,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		487.00000	471,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		390.00000	395,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.27400	7.26600		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,244.00000	2,224,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		202.00000	205,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,361.00000	2,340,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		182.00000	183,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,127.00000	2,107,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		223.00000	225,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.38300	7.37400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,554.00000	2,534,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		306.00000	310,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,661.00000	2,641,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		287.00000	290,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,452.00000	2,432,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		331.00000	334,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.51400	7.50500		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,535.00000	1,521,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		953.00000	961,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,608.00000	1,594,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		908.00000	915,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,463.00000	1,449,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		999.00000	1,007,000	3.05	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	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			175.92387	0.06000			0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Call		26,255.00000	174,924,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		27,515.00000	174,874,000		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		24,983.00000	174,974,000		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			178.53689	0.00500			0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Call		14,426.00000	178,037,000		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		15,803.00000	177,987,000		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		13,034.00000	178,087,000		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			8.11500	8.10400		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		600.00000	571,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,097.00000	1,120,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		704.00000	673,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		961.00000	983,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		506.00000	480,000	5.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	7.95	Put		1,242.00000	1,269,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.22400	8.21200		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,221.00000	2,181,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		912.00000	927,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,371.00000	2,329,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		837.00000	850,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,075.00000	2,036,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		992.00000	1,008,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.34200	8.32900		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,075.00000	3,034,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,245.00000	1,261,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,219.00000	3,177,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,174.00000	1,189,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,934.00000	2,893,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,319.00000	1,335,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.46900	8.45500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,966.00000	2,928,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,732.00000	1,753,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,095.00000	3,056,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,654.00000	1,674,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,840.00000	2,802,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,814.00000	1,835,000	6.10	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

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			8.29700	8.27500		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		367.00000	330,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,862.00000	1,943,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		446.00000	403,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,667.00000	1,742,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		300.00000	267,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,069.00000	2,155,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.39900	8.37500		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,883.00000	2,793,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		951.00000	986,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,059.00000	2,967,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		873.00000	906,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,711.00000	2,624,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,034.00000	1,072,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.50500	8.48000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,743.00000	3,652,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,161.00000	1,196,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,915.00000	3,823,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,089.00000	1,124,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,574.00000	3,485,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,237.00000	1,274,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.62000	8.59500		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,162.00000	3,090,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,409.00000	2,459,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,301.00000	3,227,000	7.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		2,307.00000	2,355,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,025.00000	2,955,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,514.00000	2,566,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.97100	6.96500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		385.00000	374,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		307.00000	310,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		449.00000	438,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		261.00000	263,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		327.00000	317,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		360.00000	364,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.07500	7.06800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,521.00000	1,509,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		165.00000	167,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,603.00000	1,590,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		149.00000	150,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,439.00000	1,427,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		182.00000	184,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.19900	7.19000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,694.00000	1,680,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		261.00000	263,000	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Call		1,765.00000	1,751,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		244.00000	246,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,625.00000	1,611,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		280.00000	282,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.37000	7.36000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		901.00000	891,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		682.00000	688,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		947.00000	937,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		650.00000	656,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		856.00000	847,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		715.00000	722,000	2.03	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			8.38400	8.35200		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		728.00000	646,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,313.00000	1,414,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		853.00000	763,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,151.00000	1,243,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		615.00000	542,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,489.00000	1,599,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.47600	8.44200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,861.00000	2,734,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,166.00000	1,228,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,042.00000	2,910,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,075.00000	1,132,000	8.06	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Call		2,680.00000	2,556,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,257.00000	1,322,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.57200	8.53700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,792.00000	3,661,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,326.00000	1,385,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,972.00000	3,838,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,245.00000	1,300,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,616.00000	3,488,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,413.00000	1,474,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.67800	8.64200		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,272.00000	3,165,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,706.00000	2,788,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,418.00000	3,309,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,591.00000	2,671,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,128.00000	3,024,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,823.00000	2,909,000	8.37	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			8.39400	8.37600		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		768.00000	715,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,538.00000	1,594,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		897.00000	839,000	8.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Put		1,360.00000	1,411,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		652.00000	605,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,729.00000	1,792,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.47800	8.46000		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,897.00000	2,822,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,196.00000	1,228,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,089.00000	3,012,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,099.00000	1,129,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,710.00000	2,638,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,299.00000	1,334,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.56500	8.54600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,110.00000	4,032,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,525.00000	1,557,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,300.00000	4,220,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,436.00000	1,466,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,923.00000	3,846,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,618.00000	1,651,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.65800	8.63800		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,308.00000	4,234,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,288.00000	2,327,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,482.00000	4,406,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,187.00000	2,225,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,137.00000	4,064,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,392.00000	2,433,000	9.60	0.00	0	0.00
R208	On	31/03/2021	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
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011			8.76600	8.74300		13.00	0.00	0	0.00
R209	On	04/08/2011	8.50	Call		719.00000	652,000	12.82	0.00	0	0.00
R209	On	04/08/2011	8.50	Put		2,705.00000	2,821,000	12.82	0.00	0	0.00
R209	On	04/08/2011	8.55	Call		852.00000	777,000	12.85	0.00	0	0.00
R209	On	04/08/2011	8.55	Put		2,422.00000	2,531,000	12.85	0.00	0	0.00
R209	On	04/08/2011	8.45	Call		601.00000	541,000	12.78	0.00	0	0.00
R209	On	04/08/2011	8.45	Put		3,006.00000	3,129,000	12.78	0.00	0	0.00
R209	On	04/08/2011	10.10	Call		9,714.00000	9,530,000	14.31	0.00	0	0.00
R209	On	04/08/2011	10.10	Put		8.00000	8,000	14.31	0.00	0	0.00
R209	On	03/11/2011			8.82800	8.80400		14.25	0.00	0	1,318.00
R209	On	03/11/2011	8.75	Call		2,473.00000	2,372,000	14.25	0.00	0	0.00
R209	On	03/11/2011	8.75	Put		2,902.00000	2,990,000	14.25	0.00	0	0.00
R209	On	03/11/2011	8.80	Call		2,668.00000	2,562,000	14.30	0.00	0	0.00
R209	On	03/11/2011	8.80	Put		2,700.00000	2,783,000	14.30	0.00	0	0.00
R209	On	03/11/2011	8.70	Call		2,287.00000	2,190,000	14.21	0.00	0	0.00
R209	On	03/11/2011	8.70	Put		3,117.00000	3,209,000	14.21	0.00	0	0.00
R209	On	02/02/2012			8.89000	8.86500		14.75	0.00	0	0.00
R209	On	02/02/2012	9.00	Call		4,177.00000	4,059,000	15.01	0.00	0	0.00
R209	On	02/02/2012	9.00	Put		3,134.00000	3,211,000	15.01	0.00	0	0.00
R209	On	02/02/2012	9.05	Call		4,391.00000	4,270,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		2,968.00000	3,042,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,968.00000	3,853,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,308.00000	3,388,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.95500	8.92900		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,597.00000	4,481,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,052.00000	4,136,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,801.00000	4,682,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,876.00000	3,958,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,398.00000	4,285,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,236.00000	4,323,000	15.45	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			131.71298	131.76600			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,766.00000	25,713,000		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		25,716.00000	25,663,000		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		25,816.00000	25,763,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.68977	1.08000			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,291.00000	106,190,000		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		2,560.00000	106,140,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		2,021.00000	106,240,000		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			109.28931	0.83300			0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,204.00000	108,039,000		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		2,465.00000	107,989,000		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		1,943.00000	108,089,000		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			106.83240	2.04100			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,364.00000	104,332,000		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		4,827.00000	104,282,000		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		3,899.00000	104,382,000		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			108.41917	1.93100			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	03/11/2011	Bond Future	2.50	Call		5,325.00000	105,919,000		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		5,778.00000	105,869,000		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		4,869.00000	105,969,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.77900	8.75600			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		6,498.00000	6,685,000		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		6,046.00000	6,232,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,954.00000	7,141,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.84900	8.82500			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		604.00000	796,000		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		201.00000	393,000		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		1,011.00000	1,203,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.92100	8.89700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		808.00000	619,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		1,196.00000	1,006,000		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		417.00000	228,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.99200	8.96600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,170.00000	1,968,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,543.00000	2,341,000		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		1,794.00000	1,592,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,005.99000	14,023.67000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.05500	0.06000			0.00	0	10,198.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		26,255.00000	26,409,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		27,515.00000	27,668,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,983.00000	25,137,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	400.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.81400	0.83300			0.00	0	529.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		889.00000	991,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,153.00000	1,255,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		624.00000	725,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.03000	2.04100			0.00	0	3,769.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		400.00000	293,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		88.00000	195,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		890.00000	783,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.92000	1.93100			0.00	0	240.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		662.00000	768,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,139.00000	1,245,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		183.00000	289,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.21500	351.58700			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.94000	356.31600			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06060	1.06450		14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		194.00000	181,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		549.00000	575,000	15.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		98.00000	91,000	16.85	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		953.00000	985,000	16.85	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		384.00000	361,000	14.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		239.00000	255,000	14.08	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07800	1.08280		14.43	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		400.00000	379,000	15.44	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		572.00000	599,000	15.44	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		258.00000	244,000	16.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		930.00000	964,000	16.57	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		624.00000	593,000	14.43	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		296.00000	313,000	14.43	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>170,850,681.20</b>	<b>33,605</b>	<b>910,685.00</b>

**i-Bonds**

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	619,500.00
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		9,000,000,000,000.00	90,000,000,000.00	90,000,000	45,000,000.00
AA381L	On	09/09/2011	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	27,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	6,000,000.00
AB08	On	03/05/2017	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
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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000		127,000,000,000.00		1,270,000	6,370,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			3,780,000,000,000.00	37,800,000	9,650,000.00
ABL10B	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	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			794,800,000,000.00	7,948,000	8,974,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			134,700,000,000.00	1,347,000	525,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	25,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000		344,880,000,000.00		36,000,000	18,000,000.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	69,440.00
ABN23	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
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	9,013,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	6,408,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
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		80,000,000,000.00		800,000	200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	71,628,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL032On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	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
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,012,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	12,004,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		840,000,000,000.00		8,400,000	4,200,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	614,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	585,500,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	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
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000		20,000,000,000,000.00	200,000,000	100,000,000.00	
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47l	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48l	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49l	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,014,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	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
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		3,240,000,000,000.00	32,400,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,008,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		12,800,000,000,000.00		128,000,000	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	100,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
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
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			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
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		11,000,000,000,000.00		110,000,000	89,408,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,000,000.00
COJ07	On	23/03/2021	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
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		2,600,000,000,000.00		26,000,000	18,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		37,400,000,000,000.00		374,000,000	78,525,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		39,600,000,000,000.00		396,000,000	353,008,000.00
DVF12	On	13/10/2012	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
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,800,000,000,000.00	48,000,000	24,250,000.00
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			587,680,000,000.00	5,876,800	2,675,870.00
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	14,350,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			29,200,000,000,000.00	292,000,000	166,000,000.00
EQ153L	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
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			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			66,200,000,000,000.00	662,000,000	228,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,977,500,000,000.00	430,000,000	112,091,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,340,000,000,000.00	334,000,000	127,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			549,500,000,000.00	70,000,000	80,072,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,965,000,000,000.00	262,000,000	131,059,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,013,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	16,900,000.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC57	On	20/06/2014	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
FRE2A2	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
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			80,000,000.00	800,000	200,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	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	3,005,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	117,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			4,998,473,800,000.00	49,984,738	50,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	15/09/2011			100.00000	100.00000			33,170,000,000,000.00	331,700,000	182,580,000.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
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			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			21,200,000,000.00	212,000	3,130,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			19,600,000,000,000.00	196,000,000	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			7,200,000,000,000.00	72,000,000	1,008,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
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			60,000,000,000.00	600,000	300,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	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
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		101,100,000,000,000.00	1,011,000,000	638,000,000.00	
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
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP252U	On	31/08/2011	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	2,000.00
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		14,840,000,000,000.00	148,400,000	148,400,000	43,218,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	3,600,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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
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
IVA127	On	07/07/2011	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			2,500,000,000,000.00	25,000,000	25,000,000.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On 15/09/2011 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
IVA139 On 29/09/2011 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
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		24,200,000,000,000.00		242,000,000	63,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	19,000.00
MTN03	On	13/07/2015			100.00000	100.00000		7,600,000,000,000.00		76,000,000	19,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,009,000.00
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		20,000,000,000.00		200,000	100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		180,000,000,000.00		1,800,000	908,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,008,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B On	19/04/2015	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
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	8,028,000.00
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		113,000,000,000.00		1,130,000	830,000.00
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
NCLN4 On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		120,000,000,000.00	120,000,000,000.00	1,200,000	600,000.00
NCLN5	On	26/03/2013			100.00000	100.00000		60,000,000,000.00	60,000,000,000.00	600,000	300,000.00
NCLN5	On	26/03/2013			100.00000	100.00000		60,000,000,000.00	60,000,000,000.00	600,000	300,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	520,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	29,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			60,000,000.00	600,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			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
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,600,000,000,000.00		136,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,000,000,000,000.00		10,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	1,023,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		140,800,000,000,000.00	14,408,000,000	875,000,000.00	
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000		3,300,000,000,000.00		33,000,000	33,000,000.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			3,000,000,000,000.00	30,000,000	25,000,000.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.55000	5.54000			277,500,000,000.00	50,000,000	110,011,111.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.50000	7.49000			240,615,713,385,000.00	32,082,095,118	10,217,945,717.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.54000	8.52000		187,185,639,646,180.00	21,918,693,167	11,338,623,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.22000	1.22000		9,087,780,000,000.00	7,449,000,000	3,133,000,000.00	
R197	On	07/12/2023	Spot Bond			2.51000	2.51000		3,747,098,680,000.00	1,492,868,000	347,668,000.00	
R201	On	21/12/2014	Spot Bond			7.12000	7.11000		56,720,056,000,000.00	7,966,300,000	3,035,100,000.00	
R202	On	07/12/2033	Spot Bond			2.50000	2.50000		4,865,000,000,000.00	1,946,000,000	2,118,603,000.00	
R203	On	15/09/2017	Spot Bond			8.05500	8.04000		57,980,324,970,000.00	7,198,054,000	4,723,239,000.00	
R204	On	21/12/2018	Spot Bond			8.24000	8.21500		86,772,836,160,000.00	10,530,684,000	5,275,043,100.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91000	6.90000		64,359,740,000,000.00	9,314,000,000	3,486,600,000.00	
R207	On	15/01/2020	Spot Bond			8.33000	8.29500		138,498,491,768,000.00	16,626,469,600	6,739,989,800.00	
R208	On	31/03/2021	Spot Bond			8.34500	8.32500		93,740,327,985,000.00	11,233,113,000	7,000,135,000.00	
R209	On	31/03/2036	Spot Bond			8.73000	8.70500		217,067,905,620,000.00	24,864,594,000	9,610,946,000.00	
R210	On	31/03/2028	Spot Bond			2.55000	2.54000		2,994,465,000,000.00	1,174,300,000	810,742,358.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			1,162,160,000,000.00	584,000,000	984,132,206.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			575,064,000,000.00	228,200,000	546,800,000.00
R213	On	28/02/2031	Spot Bond			8.74000	8.71500			19,635,284,000,000.00	2,246,600,000	553,300,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,110,000,000,000.00	2,940,000,000	2,136,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	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
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000		3,037,500,000,000.00		30,375,000	18,187,500.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	8,809,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			13,648,312,000,000.00	136,483,120	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,007,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,011,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,007,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			2,300,000,000.00	400,000	13,086,160.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	909,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			144,000,000,000.00	1,440,000	920,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	360,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
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
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	999,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	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
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	4,000,000,000.00	4,000,000	2,011,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		206,760,000,000,000.00	2,067,600,000,000.00	2,067,600,000	997,369,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		71,400,000,000,000.00	714,000,000,000.00	714,000,000	249,042,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,000,000,000,000.00	240,000,000,000.00	240,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		25,000,000,000,000.00	250,000,000,000.00	250,000,000	30,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		5,400,000,000,000.00	54,000,000,000.00	54,000,000	13,028,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		10,400,000,000,000.00		104,000,000	24,400,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		19,942,000,000,000.00	199,420,000	51,717,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00	110,000,000	206,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		9,762,000,000,000.00	97,620,000	98,120,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		14,600,000,000,000.00	146,000,000	73,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000		10,292,000,000,000.00	102,920,000	102,920,000.00	
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000		15,292,000,000,000.00	152,920,000	152,920,000.00	
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		12,000,000,000,000.00	120,000,000	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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**Total for j-Bonds :** 3,639,769,233,014,180.00 185,229,317,543 81,364,638,762.00

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**Grand Total:** 3,639,769,403,864,860.00 15,229,351,148 81,365,549,447.00

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