



# Daily MTM Report

Daily summary for: 03/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.72890	6.75360		13.62	83,283,595.30	12,377	348,345.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	21.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		696.00000	721,000	21.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	22.05	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		746.00000	771,000	22.05	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	20.99	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		646.00000	671,000	20.99	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		97.00000	76,000	13.62	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		43.00000	47,000	13.62	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		448.00000	472,000	18.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		2.00000	1,000	18.89	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		303.00000	325,000	17.31	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		7.00000	4,000	17.31	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,246.00000	1,271,000	27.31	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	27.31	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,046.00000	1,071,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		0.00000	0,000	25.21	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		497.00000	522,000	19.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		1.00000	1,000	19.41	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		1.00000	1,000	19.94	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		547.00000	572,000	19.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		350.00000	374,000	17.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		4.00000	3,000	17.84	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		256.00000	278,000	16.78	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		10.00000	7,000	16.78	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		597.00000	621,000	20.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		1.00000	0,000	20.47	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		211.00000	231,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		15.00000	10,000	16.26	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		132.00000	109,000	14.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		28.00000	30,000	14.04	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		33.00000	24,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		129.00000	145,000	15.20	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		168.00000	187,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		22.00000	16,000	15.73	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		261.00000	236,000	15.31	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		7.00000	7,000	15.31	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		93.00000	107,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		47.00000	36,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		63.00000	74,000	14.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		67.00000	53,000	14.15	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			6.82610	6.85230		14.75	84,254,552.30	12,343	177,422.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		31.00000	29,000	21.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,229.00000	1,253,000	21.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		29.00000	27,000	21.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,277.00000	1,301,000	21.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		33.00000	31,000	20.94	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,181.00000	1,205,000	20.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		992.00000	1,016,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		44.00000	42,000	19.91	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		83.00000	78,000	17.85	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		631.00000	652,000	17.85	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		248.00000	231,000	14.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		196.00000	205,000	14.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		203.00000	192,000	15.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		251.00000	266,000	15.27	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		674.00000	696,000	18.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		76.00000	72,000	18.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		808.00000	830,000	18.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		60.00000	56,000	18.88	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		305.00000	287,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		153.00000	161,000	14.86	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		117.00000	123,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		369.00000	349,000	14.97	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		389.00000	407,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		141.00000	133,000	16.30	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,950.00000	2,976,000	25.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	25.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		546.00000	567,000	17.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		98.00000	93,000	17.33	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.91990	6.94660		15.13	2,747,200.30	397	27,259.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		188.00000	181,000	16.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		591.00000	611,000	16.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		177.00000	170,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		630.00000	650,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		200.00000	192,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		553.00000	572,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		218.00000	227,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		415.00000	397,000	15.12	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,144.00000	1,168,000	19.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		91.00000	88,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02010	7.04710		15.16	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		388.00000	374,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		377.00000	390,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		367.00000	355,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		406.00000	421,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		411.00000	395,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		350.00000	361,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		405.00000	388,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		358.00000	368,000	15.16	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.12480	7.15190		15.48	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	18/06/2012	Foreign Exchange Future	7.25	Call		418.00000	406,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		516.00000	531,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		401.00000	390,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		549.00000	565,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		436.00000	424,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		484.00000	499,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.23400	7.26110		15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		551.00000	537,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		490.00000	503,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		529.00000	515,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		518.00000	531,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		573.00000	559,000	15.83	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		462.00000	475,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		549.00000	563,000	16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		510.00000	497,000	16.08	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.33950	7.36680		16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		477.00000	466,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		810.00000	827,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		463.00000	452,000	17.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		846.00000	863,000	17.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		492.00000	481,000	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		775.00000	792,000	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,032.00000	1,051,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		399.00000	390,000	17.69	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.28380	8.30800		17.87	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	12/12/2014	Foreign Exchange Future	8.50	Call		1,039.00000	1,030,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,231.00000	1,246,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,023.00000	1,014,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,265.00000	1,280,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,056.00000	1,046,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,198.00000	1,212,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		910.00000	922,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,218.00000	1,206,000	17.43	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.04810	9.07230		18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,403.00000	1,394,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,531.00000	1,546,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,387.00000	1,378,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,565.00000	1,580,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,419.00000	1,411,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,497.00000	1,513,000	19.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.72890	6.75360			13.62	20,186.70	3	202.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		674.00000	430,000	17.31	17.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		30,314.00000	32,540,000	17.31	17.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		450.00000	278,000	17.84	17.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		35,090.00000	37,388,000	17.84	17.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		1,010.00000	666,000	16.78	16.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		25,650.00000	27,776,000	16.78	16.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		63.00000	34,000	20.47	20.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		59,703.00000	62,144,000	20.47	20.47	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.82610	6.85230		14.75	20,478.30	3	170.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			14,067.00000	13,309,000	16.30	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			38,837.00000	40,699,000	16.30	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,851.00000	12,155,000	16.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			42,621.00000	44,545,000	16.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			15,408.00000	14,581,000	16.04	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			35,178.00000	36,971,000	16.04	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.00460	11.02810		12.00	8,253,450.00	750	29,433.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			1.00000	1,000	17.62	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			823.00000	846,000	17.62	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			1.00000	0,000	17.95	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			873.00000	895,000	17.95	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			1.00000	1,000	17.29	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			773.00000	796,000	17.29	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			301.00000	277,000	14.48	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put			23.00000	22,000	14.48	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put			432.00000	451,000	14.98	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call			10.00000	6,000	14.98	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call			6.00000	3,000	15.64	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put			528.00000	548,000	15.64	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call			1.00000	0,000	18.28	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put			923.00000	945,000	18.28	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future				11.14930	11.17520		13.70	54,631,570.00	4,900	29,127.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			218.00000	208,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		543.00000	559,000	14.50	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		204.00000	194,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		579.00000	595,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		233.00000	223,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		508.00000	524,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		178.00000	170,000	14.84	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		653.00000	671,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		97.00000	92,000	15.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,022.00000	1,043,000	15.87	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		251.00000	261,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		426.00000	410,000	13.74	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.28750	11.31370		14.29	733,687.50	65	1,043.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		356.00000	344,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		692.00000	707,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		341.00000	330,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		727.00000	743,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		372.00000	360,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		658.00000	673,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		221.00000	213,000	16.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,107.00000	1,126,000	16.02	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.58300	11.61050		14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		616.00000	601,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		856.00000	868,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		598.00000	584,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		888.00000	901,000	15.31	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	11.80	Call		633.00000	619,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		823.00000	836,000	15.17	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08350		16.07	4,592.50	55	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		56.00000	50,000	19.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		206.00000	200,000	19.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	27.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,150.00000	1,150,000	27.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		850.00000	850,000	19.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08480	0.08480		20.05	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		593.00000	593,000	16.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		113.00000	113,000	16.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		178.00000	175,000	20.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		698.00000	695,000	20.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,487.00000	1,487,000	17.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	7,000	17.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,520.00000	1,141,520,000	26.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.80070	9.75500		11.39	20,836,288.20	2,126	16,485.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		61.00000	74,000	11.39	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		106.00000	73,000	11.39	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		45.00000	54,000	11.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		140.00000	103,000	11.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		81.00000	105,000	11.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		76.00000	54,000	11.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.91500	9.87070		12.95	8,536,815.00	861	53,188.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		400.00000	429,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		179.00000	164,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		370.00000	398,000	13.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		199.00000	183,000	13.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		432.00000	462,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		161.00000	147,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		243.00000	224,000	12.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		314.00000	339,000	12.99	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		654.00000	618,000	14.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		125.00000	133,000	14.43	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.02200	9.97780		13.34	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		484.00000	511,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		306.00000	289,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		457.00000	482,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		329.00000	310,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		512.00000	540,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		284.00000	268,000	13.35	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.82800	388.92600			3,888,280.00	1	30.00
AL7T	On	03/11/2011	Index Future			394.68000	394.78100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.06500	357.16500			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			362.43900	362.54100			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	13/06/2011	Foreign Exchange Future			7.18690	7.18410		9.87	0.00	0	14,835.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		534.00000	537,000	13.58	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		484.00000	487,000	13.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	13.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		584.00000	587,000	13.92	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	13.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.19790	7.19710		10.92	10,436,955.00	1,450	11,555.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		572.00000	573,000	12.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	25,000	12.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		528.00000	529,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		31.00000	31,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		617.00000	618,000	12.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	20,000	12.15	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21050	7.21010		11.33	3,605,250.00	500	10.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		608.00000	621,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		48.00000	61,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		567.00000	567,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		57.00000	57,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		650.00000	662,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		40.00000	52,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		141.00000	140,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		431.00000	430,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.14340	8.11800		13.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,314.00000	1,327,000	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		496.00000	484,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,287.00000	1,300,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		519.00000	507,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,341.00000	1,354,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		473.00000	461,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.86890	6.89670		8.60	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		44.00000	27,000	9.04	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		47.00000	58,000	9.04	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		26.00000	14,000	9.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		79.00000	95,000	9.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		74.00000	49,000	8.60	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		27.00000	30,000	8.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.95110	6.98010		11.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		82.00000	75,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		352.00000	374,000	12.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		72.00000	65,000	12.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		392.00000	414,000	12.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		95.00000	87,000	12.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		315.00000	336,000	12.05	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.04670	8.00780		13.88	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		908.00000	947,000	20.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	20.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		858.00000	897,000	20.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		958.00000	997,000	21.14	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.14	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			8.16840	8.13040		14.89	0.00	0	50.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		564.00000	594,000	14.92	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		84.00000	76,000	14.92	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		526.00000	556,000	14.92	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		96.00000	88,000	14.92	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		602.00000	634,000	14.92	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		72.00000	66,000	14.92	0.00	0	0.00	
CRD1 On	04/08/2011	Index Future			160.75600	160.72000			0.00	0	2.00	
CRD1 On	03/11/2011	Index Future			162.91500	162.87900			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	04/08/2011	GOVI			357.81500	357.89800			0.00	0	179.00	
GOVI On	04/08/2011	GOVI	348.00	Call		98,980.00000	98,150,000		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		98,880.00000	98,050,000		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		99,080.00000	98,250,000		0.00	0	0.00	
GOVI On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			363.20100	363.28500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		62,850.00000	62,010,000		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		62,750.00000	61,910,000		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		62,950.00000	62,110,000		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			155.39600	155.33400			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.73500	157.67200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			411.12300	410.97000			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.58000	5.59000			0.00	0	3,891.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.62000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.65000	5.65000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.74000	5.73000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.83000	5.81000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.93000	5.93000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.05000	6.05000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.33000	6.35000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.68000	6.69000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.99000	7.01000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.30000	7.32000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.60000	7.62000			0.00	0	290.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			352.64000	352.84000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			357.94800	358.15100			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			7.49700	7.51400		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		705.00000	732,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		760.00000	720,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		807.00000	837,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		666.00000	630,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		612.00000	636,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		863.00000	820,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,503.00000	1,449,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		266.00000	278,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		581.00000	547,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		917.00000	950,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,431.00000	1,475,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		318.00000	295,000	3.58	0.00	0	440.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	8.20	Call		2,721.00000	2,780,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		73.00000	66,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.60900	7.62700		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,608.00000	2,657,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		346.00000	329,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,753.00000	2,804,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		312.00000	297,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,465.00000	2,514,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		383.00000	366,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.73700	7.75700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,149.00000	3,197,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		635.00000	615,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,277.00000	3,326,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		597.00000	577,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,023.00000	3,070,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		676.00000	655,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.87800	7.90000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,333.00000	2,374,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,224.00000	1,194,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,434.00000	2,476,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,167.00000	1,139,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,234.00000	2,273,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,282.00000	1,251,000	3.81	0.00	0	0.00
R157	On	15/09/2015	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
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			8.44100	8.42600		10.00	266,582,435.31	2,241	19,853.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,224.00000	1,157,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,933.00000	3,010,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,413.00000	1,339,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,633.00000	2,703,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,053.00000	991,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,254.00000	3,336,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,353.00000	2,418,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,619.00000	1,540,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		946.00000	975,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,537.00000	3,422,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,314.00000	5,183,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		432.00000	445,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,391.00000	11,247,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		23.00000	23,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.51200	8.49700		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,202.00000	6,092,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,590.00000	1,622,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,524.00000	6,411,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,468.00000	1,497,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,888.00000	5,779,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,723.00000	1,755,000	11.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.75	Put		2,342.00000	2,385,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,695.00000	4,597,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.58500	8.56900		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,539.00000	6,433,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,640.00000	2,682,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,829.00000	6,721,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,490.00000	2,531,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,254.00000	6,150,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,798.00000	2,842,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.66000	8.64400		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,218.00000	7,121,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,042.00000	4,090,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,485.00000	7,387,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,873.00000	3,920,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,955.00000	6,860,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,217.00000	4,268,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			213.11054	212.97733			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		977.00000	1,111,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.05	Call		927.00000	1,061,000		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		1,027.00000	1,161,000		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			234.81487	234.74086			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,241.00000	3,315,000		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		3,191.00000	3,265,000		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		3,291.00000	3,365,000		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			7.12600	7.13200		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		681.00000	689,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		324.00000	314,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		782.00000	790,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		274.00000	264,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		591.00000	597,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		385.00000	373,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.21800	7.22500		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,361.00000	2,376,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		204.00000	199,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,478.00000	2,493,000	3.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Put		183.00000	179,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,243.00000	2,258,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		223.00000	218,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.32200	7.33000		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,664.00000	2,679,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		302.00000	296,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,772.00000	2,787,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		283.00000	278,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,560.00000	2,575,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		325.00000	319,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.44400	7.45300		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,628.00000	1,639,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		922.00000	912,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,703.00000	1,715,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		879.00000	869,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,555.00000	1,565,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		967.00000	956,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.08600	0.08800			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		25,397.00000	25,458,000		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		26,657.00000	26,718,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		24,125.00000	24,186,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.01900	0.19000			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		8,862.00000	13,997,000		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		10,240.00000	15,375,000		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		7,471.00000	12,606,000		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			8.02100	8.02700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		846.00000	852,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		975.00000	953,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		967.00000	975,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		857.00000	836,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		734.00000	740,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,103.00000	1,080,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.12400	8.13000		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,521.00000	2,535,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		836.00000	822,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,678.00000	2,693,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		768.00000	755,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,368.00000	2,382,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		909.00000	895,000	5.84	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	02/02/2012	Bond Future			8.23600	8.24300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,369.00000	3,386,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,160.00000	1,146,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,519.00000	3,536,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,095.00000	1,081,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,223.00000	3,239,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,229.00000	1,214,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.35500	8.36200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,243.00000	3,258,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,616.00000	1,602,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,377.00000	3,392,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,543.00000	1,528,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,111.00000	3,126,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,692.00000	1,677,000	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
R204	On	04/08/2011	Bond Future			8.16700	8.16300		6.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		643.00000	627,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,532.00000	1,538,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		750.00000	733,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,365.00000	1,370,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		546.00000	532,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,710.00000	1,718,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.26200	8.25700		6.75	0.00	0	2,133.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		3,373.00000	3,349,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		823.00000	825,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,560.00000	3,536,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		756.00000	758,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,191.00000	3,167,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		896.00000	898,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.36100	8.35700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,228.00000	4,210,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,023.00000	1,025,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,409.00000	4,390,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		960.00000	961,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,051.00000	4,032,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,090.00000	1,091,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.46800	8.46400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,576.00000	3,561,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,182.00000	2,186,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,724.00000	3,708,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,088.00000	2,092,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,432.00000	3,416,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,280.00000	2,283,000	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			6.91200	6.94500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		443.00000	482,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		321.00000	287,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		510.00000	552,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		277.00000	246,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		384.00000	419,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		373.00000	335,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.00600	7.04400		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,576.00000	1,637,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		172.00000	157,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,658.00000	1,720,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		156.00000	141,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,494.00000	1,554,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		189.00000	172,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.12100	7.16400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,743.00000	1,802,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		264.00000	246,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,815.00000	1,875,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		248.00000	231,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,674.00000	1,732,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		282.00000	263,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.27500	7.32500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		944.00000	987,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		671.00000	635,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		991.00000	1,035,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		640.00000	605,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		899.00000	941,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		704.00000	667,000	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			8.23300	8.22400		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,174.00000	1,138,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,024.00000	1,040,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,332.00000	1,294,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		895.00000	909,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,028.00000	994,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,167.00000	1,185,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.31700	8.30800		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,432.00000	3,391,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		987.00000	996,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,626.00000	3,584,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		909.00000	918,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,237.00000	3,197,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,064.00000	1,075,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.40700	8.39700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,370.00000	4,327,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,142.00000	1,154,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,560.00000	4,516,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,071.00000	1,082,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,183.00000	4,141,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		1,217.00000	1,230,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.50500	8.49400		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,765.00000	3,726,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,416.00000	2,435,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,922.00000	3,882,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,312.00000	2,331,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,611.00000	3,573,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,523.00000	2,544,000	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			8.26100	8.26200		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,191.00000	1,184,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,265.00000	1,252,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,350.00000	1,343,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,117.00000	1,104,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,044.00000	1,037,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,425.00000	1,412,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.34000	8.34100		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,441.00000	3,439,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,030.00000	1,022,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,646.00000	3,644,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		946.00000	938,000	8.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		3,240.00000	3,238,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,119.00000	1,111,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.42200	8.42300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,656.00000	4,655,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,354.00000	1,347,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,856.00000	4,855,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,275.00000	1,268,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,459.00000	4,458,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,437.00000	1,430,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.50800	8.50900		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,824.00000	4,823,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,069.00000	2,063,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,007.00000	5,006,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,978.00000	1,971,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,644.00000	4,643,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,165.00000	2,158,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.62200	8.60700		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,267.00000	1,202,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,152.00000	2,209,000	12.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		1,448.00000	1,379,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,917.00000	1,971,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,100.00000	1,041,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,404.00000	2,467,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,815.00000	10,693,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		8.00000	9,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.67900	8.66400		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,163.00000	3,087,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,472.00000	2,517,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,384.00000	3,305,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,295.00000	2,338,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,951.00000	2,878,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,660.00000	2,709,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.73800	8.72200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,931.00000	4,845,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,757.00000	2,799,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,162.00000	5,074,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,607.00000	2,647,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,704.00000	4,620,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,913.00000	2,957,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.79700	8.78100		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,328.00000	5,247,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,626.00000	3,672,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,548.00000	5,465,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,467.00000	3,510,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Call		5,114.00000	5,035,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,795.00000	3,843,000	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			131.30388	131.26244			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,262.00000	25,304,000		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		25,212.00000	25,254,000		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		25,312.00000	25,354,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.11300	1.11900			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,076.00000	2,109,000		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		2,345.00000	2,378,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,806.00000	1,839,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future			0.86700	0.87300			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,990.00000	2,023,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	1,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,251.00000	2,283,000		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		1,729.00000	1,761,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.07200	2.08100			0.00	0	3,042.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,975.00000	4,063,000		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		4,438.00000	4,526,000		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		3,510.00000	3,597,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			1.96300	1.97200			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,931.00000	5,017,000		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		5,384.00000	5,471,000		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		4,475.00000	4,562,000		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			8.63600	8.62100			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	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		5,391.00000	5,515,000		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		4,938.00000	5,062,000		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		5,847.00000	5,971,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.70100	8.68600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		521.00000	398,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		925.00000	802,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		114.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	8,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.76900	8.75300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,958.00000	1,829,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,345.00000	2,216,000		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		1,567.00000	1,438,000		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			8.83400	8.81800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,336.00000	3,209,000		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		3,709.00000	3,582,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		2,960.00000	2,833,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,785.05000	13,776.99000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,770.00000	2,851,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,770.00000	2,850,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,770.00000	2,851,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.53600	353.54400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.28500	358.29300			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03850	1.04170		13.85	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		66.00000	49,000	13.85	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		149.00000	164,000	13.85	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		5.00000	3,000	17.98	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		588.00000	618,000	17.98	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		424.00000	392,000	14.93	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		7.00000	7,000	14.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future			1.05680	1.05990		14.34	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		200.00000	192,000	15.75	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		601.00000	624,000	15.75	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		108.00000	103,000	17.21	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		1,009.00000	1,035,000	17.21	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		378.00000	363,000	14.34	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		279.00000	295,000	14.34	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>547,835,336.41</b>	<b>38,072</b>	<b>1,089,219.00</b>

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> 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	0.00
AA377L <sub>On</sub> 09/06/2011 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
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			81,000,000,000.00	810,000	823,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		63,180,000,000.00		631,800	631,800.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		28,880,000,000.00		288,800	288,800.00
ABL8B	On	19/09/2013			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
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			46,800,000,000.00	468,000	8,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			56,520,000,000.00	565,200	5,010,000.00
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	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	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
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	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	2,001,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			11,340,000,000.00	113,400	11,504,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			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			260,000,000,000.00	2,600,000	1,300,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			28,340,000,000.00	283,400	283,400.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
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
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
BAYC11	On	31/12/2016			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
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		72,360,000,000.00		723,600	2,006,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			25,020,000,000.00	250,200	3,003,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			65,300,000,000.00	653,000	655,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	40,200,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			81,080,000,000.00	810,800	812,800.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			179,160,000,000.00	1,791,600	74,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			72,630,000,000.00	726,300	103,519,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000				0.00	0	24,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			171,200,000,000.00	1,712,000	230,544,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			7,104,000,000.00	768,000	114,339,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			911,700,000,000.00	91,170,000	87,192,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			38,339,400,000.00	4,884,000	39,800,100.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,867,500,000.00	1,049,000	334,842,000.00
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			38,080,000,000.00	380,800	2,003,000.00
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			2,000,000,000,000.00	20,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	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			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			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
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
FRE2D	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
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
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			15,400,000,000.00	154,000	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			114,210,000,000.00	1,142,100	1,148,100.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			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	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			29,100,000,000.00	291,000	7,289,700.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	113,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	63,003,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	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
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			45,570,000,000.00	455,700	455,700.00
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
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	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
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000		12,900,000,000,000.00		129,000,000	3,000,000.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			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
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			33,200,000,000.00	332,000	333,000.00
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			62,640,000,000.00	626,400	43,633,400.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000		3,300,000,000,000.00	33,000,000	33,000,000	3,000,000.00
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			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132	On	11/08/2011			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			32,940,000,000.00	329,400	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			49,580,000,000.00	495,800	506,800.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			58,470,000,000.00	584,700	4,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			51,870,000,000.00	518,700	527,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			25,910,000,000.00	259,100	5,503,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			93,700,000,000.00	937,000	8,009,000.00
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			0.00	0	1,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011	Spot Bond			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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	3,002,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500				0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	10,649,498.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		15,009,600,000,000.00		150,096,000	84,097,000.00
NRA02	On	31/05/2023			100.00000	100.00000		20,000,000,000,000.00		200,000,000	118,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		22,500,000,000,000.00		225,000,000	120,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		123,980,000,000.00		1,239,800	12,750,800.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	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
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.47000	5.48500		7,931,500,000.00		1,450,000	60,116,667.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.42000	7.43500		140,385,449,371,860.00		18,919,871,883	8,565,633,359.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.39000	8.37500			64,614,151,954,440.00	7,701,329,196	9,937,839,296.00
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			1.27000	1.29000			575,310,000,000.00	453,000,000	2,538,655,000.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			306,973,000,000.00	122,300,000	383,965,000.00
R201	On	21/12/2014	Spot Bond			7.06000	7.06500			10,545,616,752,260.00	1,493,713,421	3,280,163,421.00
R202	On	07/12/2033	Spot Bond			2.51000	2.51000			942,103,400,000.00	375,340,000	1,447,184,000.00
R203	On	15/09/2017	Spot Bond			7.95000	7.95500			17,066,741,300,400.00	2,146,759,912	4,232,009,300.00
R204	On	21/12/2018	Spot Bond			8.10000	8.09500			31,957,493,679,000.00	3,945,369,590	5,403,493,982.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84000	6.87000			21,597,212,249,640.00	3,157,487,171	4,861,800,171.00
R207	On	15/01/2020	Spot Bond			8.17000	8.16000			28,334,844,675,310.00	3,468,157,243	6,172,350,500.00
R208	On	31/03/2021	Spot Bond			8.20500	8.20500			31,500,873,649,620.00	3,839,228,964	8,306,178,464.00
R209	On	31/03/2036	Spot Bond			8.58000	8.56500			17,358,383,954,340.00	2,023,121,673	9,137,838,673.00
R210	On	31/03/2028	Spot Bond			2.54500	2.54500			315,580,000,000.00	124,000,000	480,111,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			189,120,000,000.00	96,000,000	825,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.52000	2.52500			1,285,200,000,000.00	510,000,000	696,000,000.00
R213	On	28/02/2031	Spot Bond			8.59000	8.57500			2,141,847,780,000.00	249,342,000	630,022,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,560,500,000,000.00	1,317,000,000	2,134,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R336C	On	21/12/2019	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
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
R352C	On	21/12/2027	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
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000		45,000,000,000,000.00	450,000,000	225,000,000.00	
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	16,501,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			38,470,000,000.00	384,700	2,002,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,001,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	38,000,000.00
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
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			29,260,000,000.00	292,600	295,600.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			6,300,000,000,000.00	63,000,000	63,000,000.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			2,600,000,000,000.00	26,000,000	26,000,000.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	11,000,000.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	50,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	6,083,600.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	366,200.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	622,662.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	8,105,900.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN816On 04/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819On 18/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000		260,000,000	260,000,000.00	2,600,000	1,300,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	434,700.00
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			3,682,490,000,000.00	36,824,900	1,004,836,900.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			282,570,000,000.00	2,825,700	252,104,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,441,530,000,000.00	14,415,300	16,569,300.00
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
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			126,400,000,000.00	1,264,000	632,000.00
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			3,600,000,000.00	36,000	52,085,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>555,641,724,166,870.00</b>	<b>51,811,255,853</b>	<b>73,891,941,793.00</b>
<b>Grand Total:</b>							<b>555,642,272,002,206.00</b>	<b>51,811,293,925</b>	<b>73,893,031,012.00</b>