

Daily MTM Report

Daily summary for: 15/06/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.89400	6.85670		14.90	61,728,876.00	8,954	354,226.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		25.00000	26,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,218.00000	1,182,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		23.00000	24,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,266.00000	1,230,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		26.00000	28,000	20.58	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,169.00000	1,134,000	20.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		979.00000	945,000	19.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		36.00000	39,000	19.55	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		72.00000	78,000	17.48	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		615.00000	584,000	17.48	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		236.00000	260,000	14.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		179.00000	166,000	14.99	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		190.00000	207,000	14.90	0.00	0	5,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		233.00000	213,000	14.90	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		659.00000	627,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		66.00000	71,000	17.74	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		793.00000	760,000	18.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		50.00000	54,000	18.51	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		295.00000	321,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		138.00000	127,000	15.07	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		103.00000	94,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		360.00000	388,000	15.16	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		371.00000	346,000	15.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		128.00000	140,000	15.93	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,944.00000	2,908,000	26.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	2,000	26.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		530.00000	501,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		87.00000	95,000	16.96	564,300.00	5,940	6,440.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		448.00000	421,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		105.00000	115,000	16.45	86,250.00	750	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	81,000	15.20	481,140.00	5,940	5,940.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		0.00000	425,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		0.00000	290,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	146,000	15.03	289,080.00	1,980	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		0.00000	189,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		0.00000	233,000	14.94	461,340.00	1,980	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.98990	6.95150		15.24	12,931,315.00	1,850	45,171.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		181.00000	191,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		580.00000	551,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		170.00000	179,000	16.87	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	19/12/2011	Foreign Exchange Future	7.40	Put		619.00000	589,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		192.00000	203,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		541.00000	513,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		207.00000	192,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		408.00000	432,000	15.15	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,135.00000	1,100,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		86.00000	90,000	19.33	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		332.00000	309,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		283.00000	299,000	15.24	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		504.00000	476,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		205.00000	216,000	16.26	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09160	7.05100		15.25	0.00	0	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		381.00000	402,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		366.00000	346,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		361.00000	379,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		396.00000	373,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		405.00000	427,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		340.00000	321,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		398.00000	420,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		347.00000	328,000	15.19	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.20010	7.15600		15.51	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		411.00000	429,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		505.00000	479,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		394.00000	411,000	15.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		538.00000	511,000	15.81	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	7.20	Call		429.00000	447,000	15.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		473.00000	447,000	15.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31140	7.26820		15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		545.00000	566,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		477.00000	455,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		522.00000	543,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		504.00000	482,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		568.00000	590,000	15.62	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		450.00000	429,000	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		536.00000	510,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		504.00000	521,000	15.77	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.41910	7.37670		15.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		471.00000	485,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		794.00000	766,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		457.00000	470,000	16.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		830.00000	801,000	16.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		486.00000	500,000	16.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		759.00000	731,000	16.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,016.00000	985,000	17.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		393.00000	404,000	17.39	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.39580	8.35660		17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,049.00000	1,059,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,192.00000	1,163,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,033.00000	1,043,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,226.00000	1,197,000	17.77	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	8.45	Call		1,066.00000	1,076,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,159.00000	1,130,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		873.00000	847,000	16.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,230.00000	1,243,000	16.97	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.12760	9.08840		18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,392.00000	1,399,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,504.00000	1,471,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,376.00000	1,383,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,538.00000	1,505,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,409.00000	1,416,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,471.00000	1,438,000	18.57	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future			6.89400	6.85670		14.90	0.00	0	407.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Call		12,803.00000	13,965,000	15.93	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Put		37,133.00000	34,565,000	15.93	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Call		11,606.00000	12,658,000	16.19	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Put		40,936.00000	38,258,000	16.19	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Call		14,132.00000	15,412,000	15.67	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Put		33,462.00000	31,012,000	15.67	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future			6.98990	6.95150		15.24	34,949.50	5	5.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Call		28,310.00000	29,914,000	15.24	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Put		33,160.00000	30,924,000	15.24	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Call		26,517.00000	28,022,000	15.44	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Put		36,367.00000	34,032,000	15.44	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	6.95	Call		30,231.00000	32,311,000	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		30,081.00000	28,321,000	15.22		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.19190	11.23060		13.69	2,238,380.00		200	34,282.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		216.00000	200,000	14.31		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		485.00000	508,000	14.31		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		201.00000	186,000	14.41		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		520.00000	544,000	14.41		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		232.00000	216,000	14.20		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		451.00000	474,000	14.20		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		173.00000	160,000	14.62	1,152,000.00		7,200	7,055.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		592.00000	618,000	14.62		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		88.00000	80,000	15.54		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		957.00000	988,000	15.54		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		210.00000	224,000	13.68		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		441.00000	416,000	13.68		0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		0.00000	766,000	13.65		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	74,000	13.65	532,800.00		7,200	3,600.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		0.00000	445,000	13.67		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		0.00000	203,000	13.67	1,948,800.00		9,600	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		0.00000	317,000	13.69		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		0.00000	309,000	13.69	741,600.00		2,400	1,200.00
£ / R	On 19/12/2011	Foreign Exchange Future			11.33360	11.37120		14.25		0.00	0	9,537.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		362.00000	345,000	14.84		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		641.00000	661,000	14.84		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		346.00000	329,000	14.94		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		675.00000	695,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		379.00000	361,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		608.00000	627,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		221.00000	209,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,050.00000	1,075,000	15.92	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.48260	11.51700		14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		613.00000	593,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		546.00000	560,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		590.00000	571,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		573.00000	588,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		637.00000	617,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		520.00000	534,000	14.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.64090	11.67100		14.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		627.00000	609,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		806.00000	818,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		609.00000	592,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		838.00000	851,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		646.00000	627,000	14.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		775.00000	786,000	14.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08520		19.39	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		603.00000	625,000	15.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		83.00000	75,000	15.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		162.00000	168,000	19.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		642.00000	618,000	19.39	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,522.00000	1,552,000	16.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.48	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,480.00000	1,141,450,000	27.48	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08680	0.08650		19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		798.00000	819,000	16.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		148.00000	139,000	16.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		336.00000	345,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		686.00000	665,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,659.00000	1,688,000	15.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		9.00000	8,000	15.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.83040	9.90020		12.65	16,475,750.40	1,676	56,812.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		401.00000	353,000	12.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		151.00000	173,000	12.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		369.00000	323,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		169.00000	193,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		434.00000	383,000	12.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		134.00000	153,000	12.66	209,610.00	1,370	1,370.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		211.00000	240,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		311.00000	270,000	12.65	369,900.00	1,370	4,960.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		613.00000	667,000	14.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		113.00000	97,000	14.48	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		0.00000	598,000	12.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	68,000	12.67	279,480.00	4,110	4,110.00

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	10.25	Call		0.00000	125,000	13.98	513,750.00	4,110	4,110.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		0.00000	545,000	13.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.94010	10.00780		13.26	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		492.00000	447,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		284.00000	307,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		464.00000	421,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		306.00000	331,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		521.00000	474,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		263.00000	284,000	13.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.05620	10.12100		13.46	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		488.00000	454,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		467.00000	498,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		468.00000	435,000	13.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		497.00000	529,000	13.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		512.00000	474,000	13.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		441.00000	468,000	13.46	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			383.96600	385.75100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.73100	391.54400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.01800	354.59300			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			358.31800	359.91800			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26980	7.23770		10.67	726,980.00	100	28,046.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		610.00000	639,000	12.92	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		22.00000	19,000	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		564.00000	593,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		26.00000	23,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		656.00000	685,000	13.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		18.00000	15,000	13.10	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.28600	7.25260		11.25	1,457,200.00	200	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		652.00000	680,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		49.00000	44,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		611.00000	638,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		58.00000	52,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		694.00000	723,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		41.00000	37,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		149.00000	160,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		396.00000	374,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.30740	7.27180		11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		296.00000	318,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		274.00000	261,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		275.00000	293,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		303.00000	286,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		322.00000	344,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		250.00000	237,000	11.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.25530	8.22190		13.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,374.00000	1,394,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		452.00000	439,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,346.00000	1,366,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		474.00000	461,000	12.72	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	7.25	Call		1,402.00000	1,423,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		430.00000	418,000	12.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08370	7.06660		11.82	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		100.00000	112,000	12.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		283.00000	278,000	12.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		87.00000	98,000	12.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		320.00000	314,000	12.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		115.00000	128,000	12.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		248.00000	244,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.16590	7.14710		12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		212.00000	220,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		315.00000	304,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		194.00000	202,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		347.00000	336,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		230.00000	239,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		283.00000	273,000	12.47	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03160	0.03160			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10530	0.10530			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.13030	8.13830		15.47	65,042.40	8	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		565.00000	557,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		77.00000	77,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		527.00000	519,000	15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		89.00000	89,000	15.25	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	19/09/2011	Foreign Exchange Future	7.60	Call		604.00000	596,000	15.20		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		66.00000	66,000	15.20		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.24920	8.25640		15.68		0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		354.00000	349,000	15.83		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		398.00000	400,000	15.83		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		336.00000	330,000	15.98		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		430.00000	431,000	15.98		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		374.00000	369,000	15.68		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		368.00000	370,000	15.68		0.00	0	0.00
CRD1 On	04/08/2011	Index Future			159.74600	160.22600				0.00	0	2.00
CRD1 On	03/11/2011	Index Future			161.89600	162.38200				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			353.91100	355.45600				0.00	0	179.00
GOVI On	04/08/2011	GOVI	348.00	Call		74,560.00000	59,110,000			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Put		0.00000	0,000			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.01	Call		74,460.00000	59,010,000			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.01	Put		0.00000	0,000			0.00	0	0.00
GOVI On	04/08/2011	GOVI	347.99	Call		74,660.00000	59,210,000			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			359.22500	360.79400			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		37,940.00000	22,250,000		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		37,840.00000	22,150,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		38,040.00000	22,350,000		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			155.97100	156.02300			547,458,210.00	351	278.00
IGOV	On	03/11/2011	Index Future			158.31300	158.36600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			417.20400	417.24400			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			5.57500	5.58000			0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.61000	5.61000			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				5.66500	5.67000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.75700	5.75000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.88300	5.86000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				6.05300	5.99000			0.00	1,000	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.13100	6.06000			0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.46600	6.35000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.85600	6.74000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.10700	7.00000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.40000	7.28000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.66000	7.55000			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			347.82200	349.55700			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.04400	354.80700			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			7.63700	7.56500		3.50	67,883,788.80	540	6,656.00
R157	On	04/08/2011	Bond Future	7.50	Call		539.00000	418,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		793.00000	953,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		631.00000	497,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		690.00000	836,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		456.00000	348,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		906.00000	1,079,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,605.00000	1,835,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		168.00000	118,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		596.00000	730,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		733.00000	586,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,224.00000	1,027,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		310.00000	394,000	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		2,509.00000	2,250,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		61.00000	83,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.76200	7.68500		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,407.00000	2,190,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		358.00000	423,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,550.00000	2,327,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		322.00000	381,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,267.00000	2,055,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		398.00000	468,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.90300	7.81900		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,960.00000	2,752,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		659.00000	738,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,086.00000	2,874,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		618.00000	693,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,836.00000	2,631,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		702.00000	784,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.06200	7.97000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,169.00000	1,998,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,283.00000	1,404,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,268.00000	2,092,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,224.00000	1,340,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,073.00000	1,906,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,344.00000	1,469,000	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			8.65400	8.58300		10.00	0.00	0	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		598.00000	442,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,802.00000	4,313,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		721.00000	542,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,436.00000	3,923,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		491.00000	357,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,187.00000	4,720,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,090.00000	3,552,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		862.00000	657,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,274.00000	1,539,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,370.00000	1,968,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,962.00000	3,441,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		574.00000	720,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,898.00000	9,240,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		25.00000	33,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.73200	8.66000		10.75	23,736,290.00	200	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,030.00000	4,590,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,942.00000	2,167,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,326.00000	4,874,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,795.00000	2,007,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,741.00000	4,315,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,100.00000	2,338,000	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		2,836.00000	3,132,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,665.00000	3,297,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.81200	8.73700		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,460.00000	5,048,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,104.00000	3,371,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,728.00000	5,305,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,932.00000	3,188,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,198.00000	4,797,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,284.00000	3,563,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.89600	8.81900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,187.00000	5,796,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,588.00000	4,881,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,435.00000	6,035,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,400.00000	4,684,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,944.00000	5,561,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,784.00000	5,085,000	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			214.07002	214.01014			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,010.00000	2,070,000		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		1,960.00000	2,020,000		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		2,060.00000	2,120,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.77674	235.70258			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,203.00000	4,277,000		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		4,153.00000	4,227,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		4,253.00000	4,327,000		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			7.24700	7.17500		2.75	0.00	0	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		556.00000	433,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		329.00000	424,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		651.00000	517,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		273.00000	357,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		471.00000	360,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		395.00000	502,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.35200	7.27400		3.00	8,573,224.80	80	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,224.00000	2,043,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		205.00000	243,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,340.00000	2,156,000	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	219,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,107.00000	1,930,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		225.00000	267,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.46900	7.38300		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,534.00000	2,357,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		310.00000	356,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,641.00000	2,461,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		290.00000	334,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,432.00000	2,257,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		334.00000	383,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.61000	7.51400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,521.00000	1,390,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		961.00000	1,058,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,594.00000	1,460,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		915.00000	1,010,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,449.00000	1,322,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,007.00000	1,108,000	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			175.69550	175.92387			546,413,005.00	3,110	3,110.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,924.00000	174,696,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	1,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		174,874.00000	174,646,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	1,000		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		174,974.00000	174,746,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	1,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.30486	178.53689			0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,037.00000	177,805,000		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		177,987.00000	177,755,000		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		178,087.00000	177,855,000		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			8.19700	8.11500		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		571.00000	423,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,120.00000	1,361,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		673.00000	507,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		983.00000	1,206,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		480.00000	349,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,269.00000	1,527,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.31000	8.22400		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,181.00000	1,932,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		927.00000	1,071,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,329.00000	2,072,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		850.00000	986,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,036.00000	1,797,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,008.00000	1,162,000	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			8.43300	8.34200		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,034.00000	2,778,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,261.00000	1,404,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,177.00000	2,915,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,189.00000	1,326,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,893.00000	2,644,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,335.00000	1,485,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.56500	8.46900		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,928.00000	2,691,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,753.00000	1,920,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,056.00000	2,814,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,674.00000	1,835,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,802.00000	2,571,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,835.00000	2,007,000	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			8.37800	8.29700		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		330.00000	230,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,943.00000	2,277,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		403.00000	286,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,742.00000	2,059,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		267.00000	182,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,155.00000	2,504,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.48300	8.39900		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		2,793.00000	2,503,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		986.00000	1,132,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,967.00000	2,669,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		906.00000	1,044,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,624.00000	2,343,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,072.00000	1,227,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.59400	8.50500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,652.00000	3,349,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,196.00000	1,341,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,823.00000	3,513,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,124.00000	1,261,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,485.00000	3,189,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,274.00000	1,425,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.71400	8.62000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,090.00000	2,840,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,459.00000	2,666,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,227.00000	2,971,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,355.00000	2,556,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,955.00000	2,712,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,566.00000	2,780,000	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			7.05500	6.97100		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		374.00000	280,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		310.00000	402,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		438.00000	334,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		263.00000	345,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		317.00000	233,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		364.00000	466,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.16900	7.07500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,509.00000	1,358,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		167.00000	205,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,590.00000	1,436,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		150.00000	184,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,427.00000	1,279,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		184.00000	224,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.30600	7.19900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,680.00000	1,534,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		263.00000	308,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,751.00000	1,603,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		246.00000	289,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,611.00000	1,468,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		282.00000	330,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.49400	7.37000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		891.00000	788,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		688.00000	779,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		937.00000	831,000	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		656.00000	744,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		847.00000	747,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		722.00000	816,000	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			8.44900	8.38400		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		646.00000	506,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,414.00000	1,644,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		763.00000	606,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,243.00000	1,456,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		542.00000	419,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,599.00000	1,845,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.54400	8.47600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,734.00000	2,494,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,228.00000	1,365,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,910.00000	2,662,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,132.00000	1,261,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,556.00000	2,325,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,322.00000	1,468,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.64300	8.57200		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,661.00000	3,407,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,385.00000	1,513,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,838.00000	3,578,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,300.00000	1,423,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,488.00000	3,241,000	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		1,474.00000	1,610,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.75300	8.67800		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,165.00000	2,954,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,788.00000	2,970,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,309.00000	3,092,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,671.00000	2,847,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,024.00000	2,819,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,909.00000	3,096,000	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			8.46900	8.39400		8.00	9,124,720.00	100	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		715.00000	547,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,594.00000	1,879,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		839.00000	651,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,411.00000	1,677,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		605.00000	455,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,792.00000	2,095,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.55700	8.47800		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,822.00000	2,525,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,228.00000	1,398,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,012.00000	2,705,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,129.00000	1,288,000	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		2,638.00000	2,351,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,334.00000	1,514,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.64700	8.56500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,032.00000	3,720,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,557.00000	1,718,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,220.00000	3,901,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,466.00000	1,621,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,846.00000	3,542,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,651.00000	1,820,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.74300	8.65800		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,234.00000	3,941,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,327.00000	2,513,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,406.00000	4,108,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,225.00000	2,406,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,064.00000	3,778,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,433.00000	2,625,000	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			8.84100	8.76600		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		652.00000	485,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,821.00000	3,248,000	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		777.00000	586,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,531.00000	2,934,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		541.00000	396,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,129.00000	3,578,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,530.00000	8,940,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		8.00000	12,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.90500	8.82800		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,372.00000	2,084,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,990.00000	3,305,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,562.00000	2,260,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,783.00000	3,083,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,190.00000	1,917,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,209.00000	3,539,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.97000	8.89000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,059.00000	3,713,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,211.00000	3,483,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,270.00000	3,913,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,042.00000	3,303,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,853.00000	3,517,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,388.00000	3,671,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.03700	8.95500		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,481.00000	4,142,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,136.00000	4,423,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,682.00000	4,335,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,958.00000	4,237,000	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		4,285.00000	3,956,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,323.00000	4,620,000	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			131.75459	131.71298			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,713.00000	25,755,000		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		25,663.00000	25,705,000		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		25,763.00000	25,805,000		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			107.72261	107.68977			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,190.00000	106,223,000		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		106,140.00000	106,173,000		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		106,240.00000	106,273,000		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			109.32254	109.28931			0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,039.00000	108,073,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		107,989.00000	108,023,000		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		108,089.00000	108,123,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.86659	106.83240			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,332.00000	104,367,000		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		104,282.00000	104,317,000		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		104,382.00000	104,417,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.45370	108.41917			0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,919.00000	105,954,000		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		105,869.00000	105,904,000		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		105,969.00000	106,004,000		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			8.85000	8.77900			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		6,685.00000	7,257,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,232.00000	6,804,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,141.00000	7,713,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92100	8.84900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		796.00000	1,369,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		393.00000	965,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,203.00000	1,775,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99600	8.92100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		619.00000	31,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,006.00000	419,000		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		228.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	360,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06800	8.99200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,968.00000	1,381,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,341.00000	1,754,000		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		1,592.00000	1,005,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,989.13000	14,005.99000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.06200	0.05500			0.00	0	10,198.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		26,409.00000	26,194,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		27,668.00000	27,453,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		25,137.00000	24,921,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	400.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.80800	0.81400			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		991.00000	1,023,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,255.00000	1,287,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		725.00000	757,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02700	2.03000			0.00	0	3,769.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		293.00000	264,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		195.00000	224,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		783.00000	754,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91700	1.92000			0.00	0	240.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		768.00000	797,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,245.00000	1,274,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		289.00000	318,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			349.68300	351.21500			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.38900	355.94000			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06450	1.06060		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
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		181.00000	193,000	15.41	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		575.00000	548,000	15.41	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		91.00000	96,000	16.80	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		985.00000	951,000	16.80	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		361.00000	384,000	14.15	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		255.00000	239,000	14.15	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.08280	1.07800		14.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		379.00000	397,000	15.35	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		599.00000	569,000	15.35	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		244.00000	254,000	16.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		964.00000	926,000	16.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		593.00000	623,000	14.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		313.00000	295,000	14.45	0.00	0	0.00

Total for Derivatives :

1,306,477,781.90 72,324 951,738.00

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	27,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	6,370,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	300,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,650,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		3,300,000,000.00		33,000	33,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	8,000,000.00
ABL5	On	11/08/2011			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
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	21,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,974,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	525,000.00
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	25,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	18,000,000.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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			2,400,000,000.00	24,000	9,013,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			11,600,000,000.00	116,000	6,408,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	7,000,000.00
ACL020	On	31/08/2013	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
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000		28,651,200,000,000.00		286,512,000	71,628,000.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	25,000,000.00	
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,012,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,004,000.00
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	100,000.00
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			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	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
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			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
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	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
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	2,314,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BLG2A2	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	4,008,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	33,000.00
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	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	7,000,000.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	100,000,000.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	89,408,000.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000		3,800,000,000,000.00	38,000,000	19,000,000.00	
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	18,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			11,500,000,000.00	115,000	75,025,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			103,700,000,000.00	1,037,000	104,037,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,530,700,000,000.00	45,307,000	45,307,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			267,587,000,000.00	2,675,870	5,351,740.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ105L	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,139,000,000.00	51,390,000	228,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			44,760,750,000.00	4,839,000	112,770,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			251,300,000,000.00	25,130,000	102,065,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			775,587,850,000.00	98,801,000	100,118,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,972,500,000.00	663,000	131,305,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,013,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	16,900,000.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			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
FR15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000	2,000,000.00
FRJ14	On	20/07/2014	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
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	3,005,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	212,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			2,498,966,000,000.00	24,989,660	12,494,830.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000				0.00	0	65,940,000.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD15 On 12/07/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD15 On 19/07/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD15 On 08/08/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD15 On 17/08/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
GRDB1 On 10/01/2018 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
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,700,000,000.00		57,000	3,130,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		1,300,000,000.00		13,000	1,008,000.00
HWAY3On	31/07/2035	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
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		6,000,000,000,000.00		60,000,000	40,000,000.00
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			0.00	0	0.00
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
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	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
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	43,218,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	3,600,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	36,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000		2,700,000,000,000.00		27,000,000	27,000,000.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
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
IVA139	On	29/09/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	400,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	19,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	19,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			60,000,000,000.00	600,000	5,309,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000,000.00	8,000,000	4,100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			12,900,000,000.00	129,000	1,029,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,400,000,000.00	14,000	6,008,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	300,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			4,800,000,000.00	48,000	8,028,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	730,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	600,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	300,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	29,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			500,000,000.00	5,000	9,005,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	1,023,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000		30,000,000,000,000.00		300,000,000	200,000,000.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000		67,000,000,000,000.00		670,000,000	1,545,000,000.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000		3,300,000,000,000.00		33,000,000	58,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	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
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	33,000,000.00
PR2C4I	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
PR2D1F	On	15/06/2014			100.00000	100.00000		900,000,000,000.00		9,000,000	34,000,000.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		19,251,000,000,000.00		192,510,000	100,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.62000	5.55000			421,500,000,000.00	75,000,000	135,011,111.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.57000	7.50000			142,908,452,166,620.00	18,878,263,166	11,522,438,251.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61000	8.54000			75,972,184,677,690.00	8,823,714,829	12,142,122,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.22000	1.22000			4,880,000,000.00	4,000,000	3,138,000,000.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			627,517,389,280.00	250,006,928	652,268,000.00
R201	On	21/12/2014	Spot Bond			7.19000	7.12000			5,958,453,660,000.00	828,714,000	2,974,262,000.00
R202	On	07/12/2033	Spot Bond			2.51000	2.50000			2,550,969,148,700.00	1,016,322,370	2,094,656,185.00
R203	On	15/09/2017	Spot Bond			8.13500	8.05500			39,928,882,205,000.00	4,908,283,000	5,803,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.32000	8.24000			57,497,219,520,000.00	6,910,723,500	5,940,252,100.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.99000	6.91000			12,140,245,980,000.00	1,736,802,000	3,491,210,000.00
R207	On	15/01/2020	Spot Bond			8.39500	8.33000			33,534,860,085,000.00	3,994,623,000	6,645,916,800.00
R208	On	31/03/2021	Spot Bond			8.42000	8.34500			47,713,925,540,000.00	5,666,737,000	7,565,972,000.00
R209	On	31/03/2036	Spot Bond			8.80500	8.73000			37,160,375,460,000.00	4,220,372,000	9,343,648,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000			499,907,681,400.00	196,042,228	775,282,114.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			199,000,000,000.00	100,000,000	1,002,882,206.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			252,255,341,520.00	100,101,326	488,350,663.00
R213	On	28/02/2031	Spot Bond			8.81000	8.74000			2,451,875,860,000.00	278,306,000	554,200,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,424,000,000,000.00	1,296,000,000	1,932,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			342,800,000.00	3,428	3,428.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	18,187,500.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	8,809,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,007,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,011,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,007,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			11,500,000,000.00	2,000,000	13,086,160.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			70,800,000,000.00	708,000	1,308,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	720,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	360,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
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	7,000,000.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN821	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000		34,200,000,000,000.00	342,000,000	192,000,000.00	
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	700,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			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
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	2,011,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			29,700,000,000.00	297,000	997,649,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			7,632,900,000,000.00	76,329,000	259,342,000.00

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			0.00	0	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			9,000,000,000,000.00	90,000,000	30,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,006,400,000,000.00	30,064,000	13,064,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,700,000,000,000.00	27,000,000	22,400,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	53,517,000.00

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	98,120,000.00
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	102,920,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	152,920,000.00
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
Total for j-Bonds :							721,901,121,615,210.00	61,941,109,305	83,216,594,088.00
Grand Total:							721,902,428,092,992.00	61,941,181,629	83,217,545,826.00