

# Daily MTM Report

Daily summary for: 17/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.86250	6.89400		15.32	124,012,237.50	18,071	359,035.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		26.00000	29,000	22.01	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,182.00000	1,217,000	22.01	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		24.00000	27,000	22.29	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,230.00000	1,265,000	22.29	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		28.00000	31,000	21.73	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,134.00000	1,169,000	21.73	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		945.00000	979,000	20.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		39.00000	41,000	20.61	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		78.00000	79,000	18.38	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		584.00000	617,000	18.38	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		260.00000	245,000	15.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		166.00000	183,000	15.36	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		207.00000	199,000	15.60	0.00	0	5,250.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		213.00000	237,000	15.60	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		627.00000	660,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		71.00000	72,000	18.66	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		760.00000	794,000	19.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		54.00000	56,000	19.50	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		321.00000	303,000	15.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		127.00000	141,000	15.44	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		94.00000	106,000	15.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		388.00000	368,000	15.53	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		346.00000	374,000	16.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		140.00000	136,000	16.71	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,908.00000	2,942,000	30.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	4,000	30.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		501.00000	532,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		95.00000	94,000	17.83	0.00	0	6,440.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		421.00000	451,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		115.00000	113,000	17.27	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		81.00000	91,000	15.57	0.00	0	5,940.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		425.00000	403,000	15.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		290.00000	273,000	15.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		146.00000	161,000	15.40	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		189.00000	207,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		233.00000	219,000	15.32	0.00	0	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95670	6.98990		15.61	16,452,595.50	2,365	46,619.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		191.00000	188,000	17.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		551.00000	581,000	17.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		179.00000	177,000	17.46	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		589.00000	620,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		203.00000	200,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		513.00000	543,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		192.00000	210,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		432.00000	417,000	15.56	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,100.00000	1,134,000	19.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		90.00000	91,000	19.94	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		309.00000	335,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		299.00000	292,000	15.81	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		476.00000	506,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		216.00000	213,000	16.85	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.05720	7.09160		15.51	247,002.00	35	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		402.00000	389,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		346.00000	368,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		379.00000	369,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		373.00000	398,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		427.00000	413,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		321.00000	342,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		420.00000	407,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		328.00000	350,000	15.48	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.16420	7.20010		15.75	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		429.00000	421,000	16.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		479.00000	507,000	16.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		411.00000	403,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		511.00000	539,000	16.20	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		447.00000	439,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		447.00000	475,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.27570	7.31140		16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		566.00000	555,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		455.00000	479,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		543.00000	533,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		482.00000	507,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		590.00000	578,000	15.92	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		429.00000	452,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		510.00000	538,000	16.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		521.00000	514,000	16.17	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.38360	7.41910		16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		485.00000	481,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		766.00000	797,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		470.00000	466,000	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		801.00000	832,000	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		500.00000	496,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		731.00000	762,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		985.00000	1,018,000	17.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		404.00000	402,000	17.76	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.36600	8.39580		17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,059.00000	1,063,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,163.00000	1,197,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,043.00000	1,047,000	18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,197.00000	1,231,000	18.12	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		1,076.00000	1,080,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,130.00000	1,164,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		847.00000	879,000	17.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,243.00000	1,245,000	17.33	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09780	9.12760		18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,399.00000	1,408,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,471.00000	1,510,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,383.00000	1,392,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,505.00000	1,544,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,416.00000	1,425,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,438.00000	1,477,000	18.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.86250	6.89400			15.32	0.00	0	407.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,965.00000	13,610,000	16.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			34,565.00000	37,360,000	16.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,658.00000	12,393,000	16.99	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			38,258.00000	41,143,000	16.99	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			15,412.00000	14,957,000	16.43	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			31,012.00000	33,707,000	16.43	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.95670	6.98990			15.61	0.00	0	5.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			29,914.00000	29,210,000	15.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			30,924.00000	33,540,000	15.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			28,022.00000	27,401,000	16.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			34,032.00000	36,731,000	16.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			32,311.00000	31,145,000	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		28,321.00000	30,475,000	15.61		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.08550	11.19190		13.78	4,545,055.00		410	34,392.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		200.00000	167,000	14.62		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		508.00000	582,000	14.62		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		186.00000	154,000	14.71		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		544.00000	619,000	14.71		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		216.00000	180,000	14.53		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		474.00000	545,000	14.53		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		160.00000	132,000	14.90		0.00	0	7,055.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		618.00000	697,000	14.90		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		80.00000	64,000	15.74		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		988.00000	1,079,000	15.74		0.00	0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		224.00000	267,000	13.77		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		416.00000	352,000	13.77		0.00	0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		766.00000	678,000	13.65		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		74.00000	93,000	13.65		0.00	0	3,600.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		445.00000	379,000	13.76		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		203.00000	244,000	13.76		0.00	0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		317.00000	378,000	14.06		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		309.00000	263,000	14.06		0.00	0	1,200.00
£ / R	On 19/12/2011	Foreign Exchange Future			11.22520	11.33360		14.43	314,305.60		28	9,545.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		345.00000	313,000	15.30		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		661.00000	738,000	15.30		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		329.00000	299,000	15.40		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		695.00000	774,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		361.00000	328,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		627.00000	703,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		209.00000	190,000	16.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,075.00000	1,165,000	16.37	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.37320	11.48260		14.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		593.00000	539,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		560.00000	616,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		571.00000	520,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		588.00000	647,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		617.00000	559,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		534.00000	586,000	14.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.52900	11.64090		14.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		609.00000	572,000	15.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		818.00000	893,000	15.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		592.00000	556,000	15.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		851.00000	927,000	15.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		627.00000	589,000	15.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		786.00000	860,000	15.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08570	0.08550		19.37	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		625.00000	639,000	15.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		75.00000	69,000	15.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		168.00000	171,000	19.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		618.00000	601,000	19.37	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	0.07	Call		1,552.00000	1,572,000	16.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.29	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,450.00000	1,141,430,000	27.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08700	0.08680		19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		819.00000	832,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		139.00000	132,000	16.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		345.00000	349,000	19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		665.00000	649,000	19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,688.00000	1,708,000	15.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	15.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79310	9.83040		12.96	1,429,792.60	146	56,812.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		353.00000	332,000	12.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		173.00000	189,000	12.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		323.00000	305,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		193.00000	212,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		383.00000	362,000	12.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		153.00000	169,000	12.92	0.00	0	1,370.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		240.00000	261,000	12.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		270.00000	254,000	12.96	0.00	0	4,960.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		667.00000	696,000	14.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		97.00000	89,000	14.70	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		598.00000	569,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		68.00000	76,000	12.86	0.00	0	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		125.00000	116,000	14.26	0.00	0	4,110.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		545.00000	573,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90140	9.94010		13.53	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		447.00000	430,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		307.00000	329,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		421.00000	405,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		331.00000	354,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		474.00000	457,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		284.00000	306,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.01670	10.05620		13.63	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		454.00000	442,000	13.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		498.00000	525,000	13.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		435.00000	424,000	13.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		529.00000	557,000	13.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		474.00000	461,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		468.00000	494,000	13.73	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.17000	383.96600			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			389.93600	389.73100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.25900	353.01800			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			358.56100	358.31800			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20350	7.26980		10.72	3,961,925.00	550	28,046.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		639.00000	577,000	12.83	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		19.00000	24,000	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		593.00000	532,000	12.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		23.00000	29,000	12.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		685.00000	623,000	13.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		15.00000	20,000	13.03	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21940	7.28600		11.17	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		680.00000	622,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		44.00000	53,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		638.00000	582,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		52.00000	63,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		723.00000	664,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		37.00000	45,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		160.00000	135,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		374.00000	416,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.24270	7.30740		11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		318.00000	283,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		261.00000	290,000	11.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		293.00000	263,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		286.00000	320,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		344.00000	308,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		237.00000	265,000	11.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.20620	8.25530		13.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,394.00000	1,361,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		439.00000	455,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,366.00000	1,334,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		461.00000	478,000	12.77	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		1,423.00000	1,390,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		418.00000	434,000	12.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.99210	7.08370		12.19	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		112.00000	86,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		278.00000	344,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		98.00000	75,000	13.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		314.00000	383,000	13.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		128.00000	99,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		244.00000	307,000	12.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.07230	7.16590		12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		220.00000	188,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		304.00000	366,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		202.00000	173,000	13.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		336.00000	401,000	13.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		239.00000	205,000	13.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		273.00000	333,000	13.00	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03200	0.03160			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10720	0.10530			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.10440	8.13030		15.51	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		557.00000	537,000	15.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		77.00000	83,000	15.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		519.00000	500,000	15.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		89.00000	96,000	15.45	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		596.00000	576,000	15.44	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		66.00000	72,000	15.44	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future			8.22320	8.24920		15.64	0.00	0	50.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		349.00000	337,000	15.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		400.00000	414,000	15.94	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		330.00000	319,000	16.09	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		431.00000	446,000	16.09	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		369.00000	356,000	15.79	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		370.00000	383,000	15.79	0.00	0	0.00	
CRD1 On	04/08/2011	Index Future			159.90200	159.74600			0.00	0	2.00	
CRD1 On	03/11/2011	Index Future			162.05500	161.89600			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	04/08/2011	GOVI			354.14600	353.91100			0.00	0	179.00	
GOVI On	04/08/2011	GOVI	348.00	Call		59,110.00000	61,460,000		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		59,010.00000	61,360,000		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		59,210.00000	61,560,000		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			359.46100	359.22500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		22,250.00000	24,610,000		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		22,150.00000	24,510,000		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		22,350.00000	24,710,000		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			155.92100	155.97100			327,434,100.00	210	68.00
IGOV	On	03/11/2011	Index Future			158.26200	158.31300			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			417.30900	417.20400			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	20/07/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.69000	5.66500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.74000	5.75700			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.86000	5.88300			0.00	100	100.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				6.02000	6.05300			0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.08000	6.13100			0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.41000	6.46600			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.80000	6.85600			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.07000	7.10700			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.36000	7.40000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.65000	7.66000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.95000	6.74000			0.00	0	0.00
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			348.09200	347.82200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.31700	353.04400			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			7.61500	7.63700		3.50	0.00	0	6,656.00
R157	On	04/08/2011	Bond Future	7.50	Call		418.00000	438,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		953.00000	887,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		497.00000	521,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		836.00000	775,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		348.00000	365,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,079.00000	1,010,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,835.00000	1,755,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		118.00000	123,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		730.00000	671,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		586.00000	613,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,027.00000	1,072,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		394.00000	354,000	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		2,250.00000	2,322,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		83.00000	69,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.73800	7.76200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,190.00000	2,249,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		423.00000	394,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,327.00000	2,389,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		381.00000	355,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,055.00000	2,113,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		468.00000	438,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.87700	7.90300		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,752.00000	2,809,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		738.00000	706,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,874.00000	2,932,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		693.00000	662,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,631.00000	2,687,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		784.00000	751,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.03500	8.06200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,998.00000	2,042,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,404.00000	1,362,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,092.00000	2,137,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,340.00000	1,300,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,906.00000	1,949,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,469.00000	1,427,000	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			8.64300	8.65400		10.00	117,042.34	1	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		442.00000	439,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,313.00000	4,207,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		542.00000	539,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,923.00000	3,817,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		357.00000	353,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,720.00000	4,613,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,552.00000	3,448,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		657.00000	656,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,539.00000	1,458,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,968.00000	1,990,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,441.00000	3,489,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		720.00000	665,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,240.00000	9,337,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		33.00000	27,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.72100	8.73200		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,590.00000	4,632,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,167.00000	2,107,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,874.00000	4,918,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,007.00000	1,950,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,315.00000	4,355,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,338.00000	2,277,000	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		3,132.00000	3,061,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,297.00000	3,327,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.80100	8.81200		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,048.00000	5,088,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,371.00000	3,312,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,305.00000	5,347,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,188.00000	3,131,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,797.00000	4,836,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,563.00000	3,502,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.88400	8.89600		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,796.00000	5,838,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,881.00000	4,817,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,035.00000	6,079,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,684.00000	4,622,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,561.00000	5,602,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,085.00000	5,020,000	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			214.12957	214.07002			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,070.00000	2,130,000		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		2,020.00000	2,080,000		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		2,120.00000	2,180,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.50734	235.77674			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,277.00000	3,007,000		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		4,227.00000	2,957,000		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		4,327.00000	3,057,000		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			7.22500	7.24700		2.75	0.00	0	171.00
R201	On	04/08/2011	Bond Future	7.25	Call		433.00000	459,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		424.00000	383,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		517.00000	546,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		357.00000	320,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		360.00000	382,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		502.00000	458,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.32900	7.35200		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,043.00000	2,091,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		243.00000	226,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,156.00000	2,205,000	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		219.00000	203,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,930.00000	1,976,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		267.00000	249,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.44300	7.46900		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,357.00000	2,406,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		356.00000	338,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,461.00000	2,511,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		334.00000	316,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,257.00000	2,305,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		383.00000	363,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.58200	7.61000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,390.00000	1,423,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,058.00000	1,024,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,460.00000	1,494,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,010.00000	977,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,322.00000	1,354,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,108.00000	1,074,000	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			175.18472	175.69550			319,712,114.00	1,825	4,935.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,696.00000	174,185,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		1.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		174,646.00000	174,135,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		1.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		174,746.00000	174,235,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		1.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.78546	178.30486			0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,805.00000	177,285,000		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		177,755.00000	177,235,000		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		177,855.00000	177,335,000		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			8.19000	8.19700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		423.00000	419,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,361.00000	1,324,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		507.00000	504,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,206.00000	1,170,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		349.00000	345,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,527.00000	1,490,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.30300	8.31000		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,932.00000	1,941,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,071.00000	1,048,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,072.00000	2,082,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		986.00000	964,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,797.00000	1,805,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,162.00000	1,138,000	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			8.42600	8.43300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,778.00000	2,788,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,404.00000	1,383,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,915.00000	2,926,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,326.00000	1,307,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,644.00000	2,654,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,485.00000	1,464,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.55800	8.56500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,691.00000	2,700,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,920.00000	1,899,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,814.00000	2,824,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,835.00000	1,816,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,571.00000	2,580,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,007.00000	1,987,000	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			8.36600	8.37800		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		230.00000	229,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,277.00000	2,212,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		286.00000	287,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,059.00000	1,996,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		182.00000	181,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,504.00000	2,439,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.47100	8.48300		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		2,503.00000	2,531,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,132.00000	1,098,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,669.00000	2,698,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,044.00000	1,011,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,343.00000	2,370,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,227.00000	1,192,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.58100	8.59400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,349.00000	3,383,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,341.00000	1,309,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,513.00000	3,548,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,261.00000	1,231,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,189.00000	3,222,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,425.00000	1,393,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.70100	8.71400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,840.00000	2,865,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,666.00000	2,628,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,971.00000	2,997,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,556.00000	2,519,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,712.00000	2,736,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,780.00000	2,741,000	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			7.03200	7.05500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		280.00000	296,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		402.00000	367,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		334.00000	353,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		345.00000	313,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		233.00000	247,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		466.00000	429,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.14400	7.16900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,358.00000	1,394,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		205.00000	190,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,436.00000	1,473,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		184.00000	171,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,279.00000	1,314,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		224.00000	209,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.27700	7.30600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,534.00000	1,570,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		308.00000	292,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,603.00000	1,640,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		289.00000	275,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,468.00000	1,503,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		330.00000	313,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.46200	7.49400		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		788.00000	811,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		779.00000	752,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		831.00000	855,000	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		744.00000	718,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		747.00000	769,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		816.00000	788,000	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			8.44300	8.44900		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		506.00000	500,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,644.00000	1,604,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		606.00000	600,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,456.00000	1,416,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		419.00000	412,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,845.00000	1,804,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.53700	8.54400		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,494.00000	2,504,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,365.00000	1,336,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,662.00000	2,674,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,261.00000	1,234,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,325.00000	2,334,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,468.00000	1,438,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.63700	8.64300		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,407.00000	3,418,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,513.00000	1,492,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,578.00000	3,590,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,423.00000	1,403,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,241.00000	3,251,000	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		1,610.00000	1,587,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74600	8.75300		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,954.00000	2,964,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,970.00000	2,943,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,092.00000	3,103,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,847.00000	2,821,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,819.00000	2,828,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,096.00000	3,069,000	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			8.46300	8.46900		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		547.00000	539,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,879.00000	1,835,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		651.00000	644,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,677.00000	1,634,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		455.00000	447,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,095.00000	2,051,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.55000	8.55700		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,525.00000	2,537,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,398.00000	1,368,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,705.00000	2,718,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,288.00000	1,260,000	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		2,351.00000	2,362,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,514.00000	1,484,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.64000	8.64700		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,720.00000	3,735,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,718.00000	1,693,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,901.00000	3,917,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,621.00000	1,596,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,542.00000	3,556,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,820.00000	1,794,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.73600	8.74300		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,941.00000	3,955,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,513.00000	2,488,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,108.00000	4,122,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,406.00000	2,380,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,778.00000	3,791,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,625.00000	2,599,000	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			8.83100	8.84100		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		485.00000	481,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,248.00000	3,166,000	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		586.00000	583,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,934.00000	2,852,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		396.00000	392,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,578.00000	3,496,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,940.00000	9,016,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		12.00000	9,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.89400	8.90500		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,084.00000	2,103,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,305.00000	3,238,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,260.00000	2,281,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,083.00000	3,019,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,917.00000	1,935,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,539.00000	3,471,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.95800	8.97000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,713.00000	3,747,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,483.00000	3,425,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,913.00000	3,949,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,303.00000	3,247,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,517.00000	3,550,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,671.00000	3,612,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02500	9.03700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,142.00000	4,176,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,423.00000	4,366,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,335.00000	4,370,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,237.00000	4,180,000	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		3,956.00000	3,988,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,620.00000	4,561,000	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			130.91248	131.75459			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,755.00000	24,912,000		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		25,705.00000	24,862,000		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		25,805.00000	24,962,000		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			107.75530	107.72261			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,223.00000	106,255,000		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		106,173.00000	106,205,000		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		106,273.00000	106,305,000		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			109.35515	109.32254			0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,073.00000	108,105,000		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		108,023.00000	108,055,000		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		108,123.00000	108,155,000		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			106.70408	106.86659			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,367.00000	104,204,000		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		104,317.00000	104,154,000		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		104,417.00000	104,254,000		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			108.28835	108.45370			0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,954.00000	105,788,000		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		105,904.00000	105,738,000		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		106,004.00000	105,838,000		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			8.84400	8.85000			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		7,257.00000	7,209,000		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		6,804.00000	6,756,000		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		7,713.00000	7,665,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91500	8.92100			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		1,369.00000	1,321,000		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		965.00000	917,000		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		1,775.00000	1,728,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98900	8.99600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		31.00000	86,000		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		419.00000	474,000		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		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		360.00000	305,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06200	9.06800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,381.00000	1,427,000		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		1,754.00000	1,800,000		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		1,005.00000	1,051,000		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			13,944.06000	13,989.13000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.07900	0.06200			0.00	0	10,198.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		26,194.00000	25,672,000		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		27,453.00000	26,932,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,921.00000	24,400,000		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			0.80200	0.80800			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		1,023.00000	1,055,000		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		1,287.00000	1,319,000		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		757.00000	790,000		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			2.04400	2.02700			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		264.00000	429,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		224.00000	58,000		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		754.00000	919,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.93400	1.91700			0.00	0	240.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		797.00000	633,000		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		1,274.00000	1,110,000		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		318.00000	154,000		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			349.93600	349.68300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.64700	354.38900			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06230	1.06450		14.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		193.00000	192,000	15.91	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		548.00000	569,000	15.91	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		96.00000	97,000	17.33	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		951.00000	974,000	17.33	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		384.00000	378,000	14.63	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		239.00000	255,000	14.63	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.08060	1.08280		14.86	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		397.00000	399,000	15.81	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		569.00000	593,000	15.81	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		254.00000	258,000	16.89	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		926.00000	952,000	16.89	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		623.00000	619,000	14.86	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		295.00000	313,000	14.86	0.00	0	0.00

**Total for Derivatives :**

**798,226,169.54**

**23,741**

**959,828.00**

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00

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
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			11,134,600,000,000.00	111,346,000	55,673,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	41,000.00
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			8,740,000,000,000.00	87,400,000	43,700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013			100.00000	100.00000			4,400,000,000.00	44,000	521,022,000.00
ABCPI2	On	20/09/2014			100.00000	100.00000			50,600,000,000.00	506,000	6,566,000.00
ABCPI3	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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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			49,600,000,000.00	496,000	456,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	55,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	6,400,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	7,000,000.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	71,628,000.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			1,200,000,000.00	12,000	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	1,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			300,000,000.00	3,000	12,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	100,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			1,100,000,000.00	11,000	11,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	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
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			20,000,000,000.00	200,000	200,000.00
BID01	On	06/08/2014			100.00000	100.00000			1,500,000,000.00	15,000	2,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	200,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,000,000.00
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			500,000,000.00	5,000	5,000.00
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			18,400,000,000,000.00	184,000,000	124,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
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



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	85,005,000.00
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			18,100,000,000,000.00	181,000,000	36,000,000.00
COJ07	On	23/03/2021	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
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	104,009,000.00
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			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	LOn	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		20,100,000,000.00		201,000	226,001,000.00
ES18	On	20/04/2018			9.25000	9.25000		1,279,127,000,000.00		138,284,000	112,841,000.00
ES23	On	25/01/2023			10.00000	10.00000		500,000,000,000.00		50,000,000	102,065,000.00
ES26	On	02/04/2026			7.85000	7.85000		892,819,750,000.00		113,735,000	83,954,000.00
ES33	On	15/09/2033			7.50000	7.50000		7,830,000,000.00		1,044,000	131,246,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		2,500,000,000.00		25,000	2,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000		4,980,000,000,000.00		49,800,000	24,900,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	200,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	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	30/06/2011			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			21,900,000,000.00	219,000	219,000.00
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			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

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			40,000,000,000.00	400,000	200,000.00
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		30,900,000,000.00		309,000	3,140,000.00
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		10,200,000,000.00		102,000	1,047,000.00
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			20,000,000,000.00	200,000,000	100,000,000.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
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			180,000,000,000.00	1,800,000	900,000.00
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			0.00	0	0.00
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			300,000,000.00	3,000	3,000.00
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			102,100,000,000.00	1,021,000	43,721,000.00
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	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
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			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000		6,000,000,000,000.00		60,000,000	60,000,000.00
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
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500		212,850,000,000.00		30,000,000	15,000,000.00
MBF01	On	15/04/2013			100.00000	100.00000		80,000,000,000.00		800,000	800,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			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			3,100,000,000.00	31,000	31,000.00
MTN03	On	13/07/2015			100.00000	100.00000			120,000,000,000.00	1,200,000	19,600,000.00
MTN04	On	13/07/2017			100.00000	100.00000			900,000,000.00	9,000	5,300,000.00
MTN05	On	28/10/2013			100.00000	100.00000			12,200,000,000,000.00	122,000,000	61,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			82,700,000,000.00	827,000	1,327,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,000,000,000.00	10,000	6,000,000.00
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			3,200,000,000.00	32,000	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			60,000,000.00	600,000	300,000.00
NCLN5	On	26/03/2013	Spot Bond			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	26/03/2013			100.00000	100.00000			0.00	0	300,000.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1:On	22/05/2012	Spot Bond	6.12500	6.12500				0.00	0	0.00
NQ1B1:On	22/05/2020	Spot Bond	100.00000	100.00000				0.00	0	0.00
NQ1B1:On	22/05/2014	Spot Bond	6.92500	6.92500				0.00	0	0.00
NQ1B1:On	22/05/2012	Spot Bond	6.57500	6.57500				0.00	0	0.00
NQ1C1:On	22/05/2020	Spot Bond	100.00000	100.00000				0.00	0	0.00
NQ1C1:On	22/05/2014	Spot Bond	7.32500	7.32500				0.00	0	0.00
NQ1C1:On	22/05/2012	Spot Bond	7.05500	7.05500				0.00	0	0.00
NQF1A:On	22/11/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			900,000,000.00	9,000	9,000.00
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			300,000,000.00	3,000	9,003,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			3,200,000,000.00	32,000	1,000,000.00
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
PBET01	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
PC2A4F	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
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		10,000,000,000,000.00	100,000,000	200,000,000.00	
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2C1E	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	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
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.60000	5.62000			470,400,000,000.00	84,000,000	67,011,111.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.55000	7.57000			216,685,708,605,250.00	28,700,093,855	12,091,073,067.00
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			8.60000	8.61000			34,842,482,134,600.00	4,051,451,411	12,082,742,574.00
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			549,525,654,080.00	450,430,864	3,201,432,419.00
R197	On	07/12/2023	Spot Bond			2.57000	2.51000			481,133,919,940.00	187,211,642	306,900,000.00
R201	On	21/12/2014	Spot Bond			7.17000	7.19000			7,986,897,430,320.00	1,113,932,696	3,147,721,696.00
R202	On	07/12/2033	Spot Bond			2.53000	2.51000			1,733,160,323,180.00	685,043,606	2,575,272,121.00
R203	On	15/09/2017	Spot Bond			8.13000	8.13500			32,896,419,130,080.00	4,046,300,016	5,184,614,016.00
R204	On	21/12/2018	Spot Bond			8.31000	8.32000			30,590,732,328,060.00	3,681,195,226	5,809,478,100.00
R205	On	31/03/2012	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
R206	On	15/01/2014	Spot Bond			6.97000	6.99000			13,907,214,151,560.00	1,995,296,148	3,680,396,148.00
R207	On	15/01/2020	Spot Bond			8.39000	8.39500			39,237,434,729,690.00	4,676,690,671	6,569,088,471.00
R208	On	31/03/2021	Spot Bond			8.41500	8.42000			35,691,424,084,800.00	4,241,405,120	7,881,513,120.00
R209	On	31/03/2036	Spot Bond			8.79500	8.80500			39,303,354,001,325.00	4,468,829,335	9,400,817,335.00
R210	On	31/03/2028	Spot Bond			2.60000	2.55000			39,072,436,000.00	15,027,860	372,098,974.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			261,051,684,490.00	131,181,751	1,009,913,963.00
R212	On	31/01/2022	Spot Bond			2.54000	2.52000			480,531,886,280.00	189,185,782	228,570,935.00
R213	On	28/02/2031	Spot Bond			8.80500	8.81000			641,056,830,000.00	72,806,000	600,606,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,665,202,000,000.00	1,333,108,000	2,010,628,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			160,000,000,000.00	1,600,000	1,100,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			3,610,000,000,000.00	36,100,000	54,320,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			92,000,000.00	16,000	416,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			900,000,000.00	9,000	1,209,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	516,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000		17,000,000,000,000.00	170,000,000	85,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	700,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		1,200,000,000.00		12,000	2,012,000.00
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		3,400,000,000.00		34,000	995,235,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		14,132,800,000,000.00		141,328,000	260,628,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		16,600,000,000,000.00		166,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	30,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			13,604,000,000,000.00	136,040,000	13,040,000.00
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
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			1,200,000,000,000.00	12,000,000	22,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			180,900,000.00	1,809,000	55,319,000.00
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	97,620,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	73,800,000.00
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			14,508,208,200,000.00	145,082,082	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>666,079,828,279,655.00</b>	<b>62,443,512,065</b>	<b>81,676,911,830.00</b>
<b>Grand Total:</b>							<b>666,080,626,505,825.00</b>	<b>62,443,535,806</b>	<b>81,677,871,658.00</b>