

# Daily MTM Report

Daily summary for: 01/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.80600	6.84150		14.19	100,007,364.00	14,694	349,970.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		1.00000	1,000	20.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		610.00000	645,000	20.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		1.00000	0,000	21.13	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		660.00000	694,000	21.13	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		2.00000	1,000	20.13	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		561.00000	595,000	20.13	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		169.00000	138,000	14.89	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		28.00000	32,000	14.89	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		366.00000	398,000	18.15	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		7.00000	4,000	18.15	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		228.00000	257,000	16.67	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		19.00000	13,000	16.67	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,159.00000	1,194,000	26.08	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	26.08	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		959.00000	994,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		0.00000	0,000	24.10	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		414.00000	447,000	18.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		5.00000	3,000	18.65	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		3.00000	2,000	19.14	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		462.00000	496,000	19.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		273.00000	303,000	17.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		14.00000	9,000	17.16	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		186.00000	212,000	16.17	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		27.00000	18,000	16.17	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		511.00000	545,000	19.64	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		2.00000	1,000	19.64	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		146.00000	170,000	15.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		37.00000	26,000	15.68	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		210.00000	177,000	15.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		19.00000	21,000	15.24	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		70.00000	53,000	14.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		79.00000	97,000	14.69	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		111.00000	131,000	15.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		52.00000	37,000	15.18	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		346.00000	311,000	16.28	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		5.00000	5,000	16.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		58.00000	67,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		99.00000	73,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		41.00000	47,000	14.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		132.00000	103,000	14.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.90520	6.94110		14.97	39,145,578.80	5,669	175,260.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		39.00000	35,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,148.00000	1,180,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		36.00000	32,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,195.00000	1,227,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		42.00000	37,000	20.45	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,101.00000	1,132,000	20.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		914.00000	945,000	19.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		55.00000	50,000	19.46	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		104.00000	94,000	17.46	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		563.00000	589,000	17.46	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		306.00000	282,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		165.00000	177,000	15.00	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		251.00000	229,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		210.00000	224,000	14.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		604.00000	632,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		95.00000	87,000	17.71	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		734.00000	763,000	18.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		75.00000	68,000	18.46	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		367.00000	341,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		126.00000	136,000	15.03	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		95.00000	103,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		436.00000	408,000	15.06	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		333.00000	355,000	15.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		174.00000	160,000	15.96	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,862.00000	2,897,000	25.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	2,000	25.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		482.00000	507,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		123.00000	112,000	16.96	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.00040	7.03700		15.21	16,310,932.00	2,330	30,977.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		217.00000	204,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		530.00000	554,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		205.00000	192,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		568.00000	592,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		231.00000	217,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		494.00000	517,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		187.00000	198,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		474.00000	448,000	15.08	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,069.00000	1,099,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		106.00000	99,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.10180	7.13900		15.27	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		440.00000	418,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		337.00000	352,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		416.00000	394,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		363.00000	378,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		466.00000	443,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		313.00000	327,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		458.00000	436,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		319.00000	334,000	15.21	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.20870	7.25000		15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		0.00000	446,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		0.00000	487,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		0.00000	428,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		0.00000	519,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		0.00000	464,000	15.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		0.00000	455,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31890	7.36110		15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		609.00000	584,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		448.00000	465,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		585.00000	562,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		474.00000	493,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		633.00000	608,000	15.81	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		422.00000	439,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		501.00000	520,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		562.00000	539,000	15.97	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.42550	7.47150		16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		523.00000	503,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		752.00000	778,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		507.00000	488,000	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		786.00000	813,000	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		539.00000	519,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		718.00000	744,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		967.00000	996,000	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		438.00000	421,000	17.59	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.37140	8.44930		17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,121.00000	1,079,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,172.00000	1,208,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,104.00000	1,063,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,205.00000	1,242,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,139.00000	1,096,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,140.00000	1,175,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		858.00000	890,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,307.00000	1,261,000	17.43	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.12170	9.15610		18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,454.00000	1,435,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,498.00000	1,513,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,437.00000	1,419,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,531.00000	1,547,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,471.00000	1,452,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,465.00000	1,480,000	19.01	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.80600	6.84150			14.19	81,672.00	12	299.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			1,906.00000	1,260,000	16.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			22,756.00000	25,660,000	16.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			1,352.00000	868,000	17.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			27,202.00000	30,268,000	17.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			2,676.00000	1,824,000	16.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			18,526.00000	21,224,000	16.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			246.00000	138,000	19.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			51,096.00000	54,538,000	19.64	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.90520	6.94110		14.97	0.00	0	70.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			17,355.00000	15,955,000	15.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			33,245.00000	35,435,000	15.96	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			15,896.00000	14,590,000	16.21	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			36,786.00000	39,070,000	16.21	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			18,953.00000	17,456,000	15.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			29,843.00000	31,936,000	15.71	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.15950	11.26800		12.20	18,513,610.50	1,659	29,423.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			7.00000	3,000	16.69	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			589.00000	694,000	16.69	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			6.00000	2,000	17.01	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			638.00000	743,000	17.01	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			9.00000	4,000	16.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			541.00000	645,000	16.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			527.00000	423,000	15.57	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put			9.00000	14,000	15.57	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put			229.00000	315,000	14.12	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call			47.00000	24,000	14.12	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call			29.00000	14,000	14.76	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put			311.00000	405,000	14.76	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call			4.00000	2,000	17.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put			686.00000	793,000	17.33	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future				11.30770	11.41750		13.72	1,187,308.50	105	28,415.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			319.00000	266,000	14.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		402.00000	458,000	14.19	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		300.00000	250,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		433.00000	492,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		339.00000	284,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		372.00000	426,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		265.00000	219,000	14.54	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		498.00000	561,000	14.54	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		150.00000	122,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		833.00000	914,000	15.60	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		177.00000	204,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		594.00000	512,000	13.74	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.44800	11.55900		14.34	515,160.00	45	1,018.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		461.00000	409,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		552.00000	611,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		442.00000	392,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		583.00000	644,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		480.00000	427,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		521.00000	579,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		291.00000	256,000	15.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		932.00000	1,008,000	15.81	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.74890	11.85000		14.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		0.00000	676,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		0.00000	777,000	15.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		0.00000	658,000	15.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		0.00000	809,000	15.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		0.00000	695,000	14.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		0.00000	746,000	14.99	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08420		15.97	842.00	10	696.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		88.00000	83,000	19.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		168.00000	163,000	19.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		1.00000	1,000	26.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,081.00000	1,081,000	26.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		920.00000	920,000	19.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.38	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08550		19.91	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		648.00000	647,000	16.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		98.00000	97,000	16.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		201.00000	199,000	19.91	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		651.00000	649,000	19.91	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,556.00000	1,556,000	17.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	17.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,450.00000	1,141,450,000	26.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.81620	9.83880		11.63	3,258,978.40	332	17,259.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		111.00000	91,000	11.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		72.00000	75,000	11.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		82.00000	69,000	11.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		93.00000	103,000	11.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		144.00000	123,000	12.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		55.00000	57,000	12.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.93220	9.95540		13.09	4,072,202.00	410	53,137.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		465.00000	444,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		160.00000	162,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		433.00000	412,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		178.00000	180,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		498.00000	477,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		143.00000	145,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		217.00000	222,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		372.00000	354,000	13.08	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		597.00000	609,000	14.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		152.00000	141,000	14.48	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.04050	10.06460		13.48	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		546.00000	525,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		281.00000	285,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		517.00000	497,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		302.00000	307,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		575.00000	554,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		260.00000	264,000	13.39	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			389.09800	386.28800			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			394.95500	392.10200			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.42300	354.75600			14,296,920.00	4	1,019.00
ALBI	On	03/11/2011	Index Future			362.80300	360.09600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.27570	7.27940		10.05	0.00	0	14,835.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		629.00000	626,000	15.12	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.12	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		579.00000	576,000	14.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	14.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		679.00000	676,000	15.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.28690	7.29070		10.98	4,445,009.00	610	9,315.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		658.00000	654,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		17.00000	17,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		612.00000	608,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		21.00000	21,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		705.00000	700,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		14.00000	13,000	12.02	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.30060	7.30610		11.39	0.00	0	5.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		692.00000	686,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		36.00000	35,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		649.00000	644,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		43.00000	43,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		735.00000	730,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		29.00000	29,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		178.00000	175,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		372.00000	374,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.20370	8.25080		13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,400.00000	1,366,000	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		449.00000	462,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,372.00000	1,339,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		471.00000	485,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,429.00000	1,395,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		428.00000	441,000	12.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.99630	7.06130		9.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		175.00000	113,000	10.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		14.00000	17,000	10.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		134.00000	77,000	10.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		23.00000	31,000	10.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		219.00000	155,000	10.50	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		8.00000	9,000	10.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08080	7.14600		11.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		141.00000	113,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		245.00000	282,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		124.00000	99,000	11.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		278.00000	318,000	11.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		159.00000	129,000	11.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		213.00000	248,000	11.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.09400	8.02080		12.83	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		921.00000	994,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		871.00000	944,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		971.00000	1,044,000	14.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		0.00000	0,000	14.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.21750	8.14300		14.60	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		571.00000	630,000	14.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		78.00000	63,000	14.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		534.00000	591,000	14.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		91.00000	74,000	14.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		610.00000	671,000	14.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		67.00000	54,000	14.43	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.79700	160.07700			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.95600	162.22500			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				358.14500	355.63400			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		76,340.00000	101,450,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		76,240.00000	101,350,000		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		76,440.00000	101,550,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			363.53600	360.98800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		39,880.00000	65,360,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		39,780.00000	65,260,000		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		39,980.00000	65,460,000		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			155.17000	155.20000			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.50600	157.53600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			414.94800	414.56900			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	0	3,891.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.66000	5.67000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.74000	5.76000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.82000	5.84000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.96000	5.98000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.08000	6.10000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.39000	6.43000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.76000	6.81000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.07000	7.13000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.39000	7.45000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.69000	7.75000			0.00	0	290.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			353.14800	349.63700			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			358.46400	354.90000			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			7.50400	7.61900		3.50	111,082,505.60	880	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		533.00000	730,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		998.00000	746,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		618.00000	834,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		887.00000	654,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		457.00000	635,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,118.00000	847,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,832.00000	1,478,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		185.00000	280,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		785.00000	570,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		711.00000	945,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,160.00000	1,465,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		457.00000	313,000	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		2,358.00000	2,759,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		120.00000	72,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.61700	7.74200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,290.00000	2,639,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		450.00000	341,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,427.00000	2,785,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		408.00000	307,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,156.00000	2,496,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		495.00000	377,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.74600	7.88100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,847.00000	3,180,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		758.00000	628,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,970.00000	3,308,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		714.00000	590,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,727.00000	3,053,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		805.00000	668,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.88800	8.03500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,085.00000	2,359,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,405.00000	1,211,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,180.00000	2,461,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,343.00000	1,156,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,992.00000	2,259,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,470.00000	1,269,000	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			8.40700	8.56300		10.00	0.00	0	21,612.00
R186	On	04/08/2011	Bond Future	8.25	Call		828.00000	1,308,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,843.00000	2,834,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		970.00000	1,504,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,496.00000	2,541,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		701.00000	1,129,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,208.00000	3,147,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,168.00000	2,269,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,129.00000	1,718,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,420.00000	907,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,705.00000	3,680,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,284.00000	5,478,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		708.00000	413,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,112.00000	11,573,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		50.00000	22,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.47700	8.63800		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,311.00000	6,348,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,019.00000	1,547,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,608.00000	6,673,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,873.00000	1,428,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,021.00000	6,030,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,176.00000	1,676,000	11.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.75	Put		2,901.00000	2,282,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,934.00000	4,824,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.54800	8.71500		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,703.00000	6,676,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,147.00000	2,582,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,972.00000	6,969,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,976.00000	2,435,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,439.00000	6,388,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,325.00000	2,737,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62200	8.79500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,424.00000	7,350,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,611.00000	3,973,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,674.00000	7,619,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,425.00000	3,806,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,177.00000	7,084,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,802.00000	4,146,000	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			212.91720	212.73597			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		736.00000	917,000		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		686.00000	867,000		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		786.00000	967,000		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			234.44247	234.21919			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,719.00000	2,942,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		2,669.00000	2,892,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		2,769.00000	2,992,000		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			7.12800	7.21100		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		550.00000	693,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		432.00000	324,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		639.00000	793,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		370.00000	273,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		471.00000	601,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		504.00000	383,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.22100	7.31200		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,164.00000	2,372,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		252.00000	203,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,278.00000	2,489,000	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		228.00000	183,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,051.00000	2,255,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		276.00000	224,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.32500	7.42400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,473.00000	2,676,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		355.00000	301,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,578.00000	2,784,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		334.00000	282,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,373.00000	2,572,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		382.00000	324,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.44700	7.55700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,488.00000	1,639,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,030.00000	919,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,559.00000	1,714,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		983.00000	875,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,418.00000	1,565,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,078.00000	963,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.10300	0.10900			0.00	0	10,128.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,757.00000	24,940,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		26,016.00000	26,199,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		23,485.00000	23,667,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.01900	0.02500			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,814.00000	13,997,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		15,192.00000	15,375,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		12,423.00000	12,606,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.01300	8.13600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		632.00000	885,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,281.00000	947,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		733.00000	1,010,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,143.00000	833,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		542.00000	771,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,430.00000	1,073,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.11500	8.24500		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,187.00000	2,572,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,030.00000	818,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,333.00000	2,731,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		951.00000	752,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,046.00000	2,419,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,114.00000	891,000	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			8.22700	8.36400		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,028.00000	3,421,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,352.00000	1,141,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,170.00000	3,571,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,279.00000	1,077,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,890.00000	3,274,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,429.00000	1,209,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.34500	8.49000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,924.00000	3,291,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,838.00000	1,592,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,051.00000	3,426,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,757.00000	1,520,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,799.00000	3,158,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,920.00000	1,667,000	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			8.15400	8.27600		6.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		457.00000	669,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,957.00000	1,509,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		541.00000	778,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,767.00000	1,345,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		383.00000	570,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,158.00000	1,685,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.24800	8.37600		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		2,950.00000	3,412,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,023.00000	814,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,125.00000	3,600,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		944.00000	748,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,780.00000	3,229,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,108.00000	886,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.34700	8.48100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,794.00000	4,269,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,217.00000	1,013,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,965.00000	4,450,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,144.00000	950,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,626.00000	4,091,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,294.00000	1,079,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.45300	8.59400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,219.00000	3,613,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,462.00000	2,164,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,358.00000	3,761,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,359.00000	2,071,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,083.00000	3,467,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,568.00000	2,260,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			6.92000	6.99400		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		392.00000	478,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		379.00000	301,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		453.00000	546,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		329.00000	258,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		337.00000	416,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		435.00000	349,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.01500	7.09900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,491.00000	1,625,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		197.00000	163,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,571.00000	1,708,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		179.00000	147,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,411.00000	1,542,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		216.00000	179,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.13100	7.22500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,662.00000	1,790,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		291.00000	252,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,733.00000	1,863,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		275.00000	237,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,595.00000	1,721,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		312.00000	270,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.28600	7.39600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		886.00000	980,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		724.00000	646,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		931.00000	1,027,000	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		691.00000	615,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		842.00000	933,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		758.00000	677,000	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			8.22000	8.34600		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		857.00000	1,195,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,408.00000	1,022,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		986.00000	1,354,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,250.00000	893,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		739.00000	1,048,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,579.00000	1,164,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.30300	8.43600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,962.00000	3,458,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,233.00000	985,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,141.00000	3,651,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,141.00000	906,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,781.00000	3,262,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,325.00000	1,061,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.39300	8.53100		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,873.00000	4,390,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,375.00000	1,140,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,052.00000	4,580,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,293.00000	1,069,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,698.00000	4,203,000	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		1,462.00000	1,216,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.49000	8.63400		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,354.00000	3,782,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,746.00000	2,411,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,501.00000	3,939,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,632.00000	2,308,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,210.00000	3,627,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,863.00000	2,518,000	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			8.25300	8.38900		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		863.00000	1,228,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,712.00000	1,246,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		992.00000	1,389,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,534.00000	1,101,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		746.00000	1,079,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,902.00000	1,405,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.33200	8.47300		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,928.00000	3,484,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,304.00000	1,019,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,117.00000	3,690,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,204.00000	936,000	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		2,745.00000	3,283,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,411.00000	1,108,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.41300	8.56000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,123.00000	4,702,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,619.00000	1,341,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,311.00000	4,902,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,528.00000	1,262,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,938.00000	4,505,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,714.00000	1,424,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.49900	8.65200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,321.00000	4,866,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,380.00000	2,054,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,493.00000	5,050,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,278.00000	1,964,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,151.00000	4,685,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,486.00000	2,149,000	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			8.59200	8.76800		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		812.00000	1,333,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,997.00000	2,095,000	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		946.00000	1,520,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,716.00000	1,866,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		692.00000	1,161,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,296.00000	2,342,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,528.00000	10,938,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		22.00000	8,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.64900	8.82900		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,496.00000	3,241,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,122.00000	2,428,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,687.00000	3,464,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,916.00000	2,254,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,314.00000	3,026,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,341.00000	2,614,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.70700	8.89200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,157.00000	5,012,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,324.00000	2,718,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,367.00000	5,245,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,154.00000	2,570,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,952.00000	4,784,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,503.00000	2,873,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.76600	8.95600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,569.00000	5,405,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,232.00000	3,585,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,770.00000	5,626,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,053.00000	3,426,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Call		4,373.00000	5,189,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,419.00000	3,752,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.30947	131.18449			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,184.00000	25,309,000		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		25,134.00000	25,259,000		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		25,234.00000	25,359,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.12500	1.14300			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		1,944.00000	2,043,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,213.00000	2,312,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,674.00000	1,773,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future			0.87900	0.89800			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,857.00000	1,958,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,118.00000	2,219,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,596.00000	1,697,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.08000	2.09000			0.00	0	2,772.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,888.00000	3,985,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		4,351.00000	4,448,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,423.00000	3,520,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			1.97000	1.98100			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,845.00000	4,950,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,298.00000	5,404,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,389.00000	4,494,000		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			8.60600	8.77200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,628.00000	5,266,000		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		6,176.00000	4,813,000		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		7,084.00000	5,722,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.67100	8.84100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	644,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		733.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	1,048,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		329.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	237,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,139.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.73800	8.91300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		682.00000	2,079,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,069.00000	2,467,000		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		291.00000	1,688,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.80200	8.98300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,038.00000	3,463,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,411.00000	3,836,000		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		1,662.00000	3,088,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,882.97000	13,934.53000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,345.00000	3,830,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,345.00000	3,830,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,345.00000	3,830,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.79400	351.28900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.54500	356.00500			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05050	1.05600		13.86	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		143.00000	108,000	13.86	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		83.00000	103,000	13.86	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		12.00000	8,000	16.39	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		452.00000	503,000	16.39	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		565.00000	510,000	15.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		5.00000	5,000	15.74	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			1.06900	1.07500		14.12	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		257.00000	233,000	15.48	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		507.00000	543,000	15.48	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		143.00000	127,000	16.95	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		893.00000	937,000	16.95	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		469.00000	431,000	14.12	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		219.00000	241,000	14.12	0.00	0	0.00

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**Total for Derivatives :** **312,918,082.80**      **26,760**      **1,091,602.00**

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**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA377L <sub>On</sub> 09/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	87,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			104,200,000,000,000.00	1,042,000,000	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	200,000,000.00
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	19,500,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	4,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	8,040,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	5,031,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			400,000,000.00	4,000	2,006,000.00
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	3,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	11,505,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
BAW1	On	29/07/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	0.00	10,000,000	5,000,000.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		40,000,000,000.00		400,000	4,200,000.00
BID01	On	06/08/2014			100.00000	100.00000		500,000,000.00		5,000	2,011,000.00
BID02	On	14/07/2012			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
BID03	On	14/07/2012			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011			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	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			300,000,000.00	3,000	3,007,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	46,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000		15,000,000,000,000.00	150,000,000	500,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	28,000.00
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			0.00	0	40,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	73,022,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			60,300,000,000.00	603,000	103,307,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			52,780,500,000.00	5,706,000	139,406,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			890,000,000,000.00	89,000,000	123,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			392,711,950,000.00	50,027,000	135,060,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,000,165,000,000.00	400,022,000	331,053,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	2,047,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	5,500,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	75,000,000.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS38	On	06/06/2011	Spot Bond			6.17500	6.17500			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	32,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	1,000,000.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000		21,308,000,000,000.00		213,080,000	213,080,000.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	1,170,000.00
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		720,000,000,000.00		7,200,000	1,800,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	6,143,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	113,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			10,000,300,000,000.00	100,003,000	63,006,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
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	4,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND128	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	2,300,000.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	60,015,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132	On	11/08/2011			100.00000	100.00000			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
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			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
KSP003On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44 On 24/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45 On 23/09/2011 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
MAQ00On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
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			1,100,000,000.00	11,000	64,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			300,000,000.00	3,000	4,007,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			900,000,000.00	9,000	11,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			300,000,000.00	3,000	5,507,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	8,081,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN3-On 06/06/2011 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			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			700,000,000.00	7,000	3,002,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			22,500,100,000,000.00	225,001,000	84,002,000.00
NRA02	On	31/05/2023			100.00000	100.00000			11,000,000,000,000.00	110,000,000	118,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			29,200,000,000,000.00	292,000,000	112,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			1,100,000,000.00	11,000	13,069,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	1,000,000.00
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	500,000.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.47500	5.58000		708,319,003,650.00		129,373,334	61,636,667.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.42500	7.53000		100,585,826,901,450.00		13,546,912,714	9,837,126,184.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.35500	8.50500		99,297,669,429,000.00		11,884,819,800	9,721,892,058.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.29000	1.29000		9,030,013,345,050.00		7,000,010,345	2,526,222,345.00
R197	On	07/12/2023	Spot Bond			2.52000	2.52000		697,584,530,160.00		276,819,258	286,690,258.00
R201	On	21/12/2014	Spot Bond			7.06000	7.13500		13,464,620,200,000.00		1,907,170,000	3,383,622,000.00
R202	On	07/12/2033	Spot Bond			2.52500	2.52500		2,646,253,368,400.00		1,048,021,136	1,404,321,136.00
R203	On	15/09/2017	Spot Bond			7.94000	8.05500		14,172,145,700,000.00		1,784,905,000	3,940,671,000.00
R204	On	21/12/2018	Spot Bond			8.08500	8.20000		18,384,036,825,000.00		2,273,845,000	5,780,920,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84500	6.91000		20,522,158,780,000.00		2,998,124,000	4,985,925,000.00
R207	On	15/01/2020	Spot Bond			8.15500	8.27500		31,771,725,055,000.00		3,895,981,000	5,439,935,800.00
R208	On	31/03/2021	Spot Bond			8.19500	8.32500		38,418,455,020,000.00		4,688,036,000	7,274,655,000.00
R209	On	31/03/2036	Spot Bond			8.55000	8.72000		35,596,864,800,000.00		4,163,376,000	8,705,338,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000		208,320,629,840.00		82,015,996	357,485,996.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000		137,919,983,680.00		70,010,144	963,010,144.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000		1,058,447,519,640.00		420,018,857	533,018,857.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.56000	8.72000			4,871,924,000,000.00	569,150,000	726,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,092,925,000,000.00	1,860,450,000	1,848,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	5,000,000.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	4,600,000.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015			100.00000	100.00000			400,000,000.00	4,000	16,523,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			10,707,898,300,000.00	107,078,983	69,722,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,023,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			402,500,000,000.00	70,000,000	35,000,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	55,000,000.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	30,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	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
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN818On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN825On	17/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	2,010,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			1,200,000,000.00	12,000	995,020,000.00
TN20	On	17/09/2020			100.00000	100.00000			900,000,000.00	9,000	249,024,000.00
TN23	On	06/11/2023			100.00000	100.00000			6,400,000,000,000.00	64,000,000	89,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	41,329,000.00
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
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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			10,000,000,000.00	100,000,000	100,000,000.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			39,800,000,000.00	398,000,000	248,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			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			160,300,000.00	1,603,000	52,001,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			30,200,000,000,000.00	302,000,000	55,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>740,598,465,840,870.00</b>	<b>62,535,744,567</b>	<b>73,146,610,428.00</b>
<b>Grand Total:</b>							<b>740,598,778,758,953.00</b>	<b>62,535,771,327</b>	<b>73,147,702,030.00</b>