



# Daily MTM Report

Daily summary for: 02/06/2011

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			6.75360	6.80600		14.01	76,457,505.60	11,321	351,382.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		1.00000	0,000	21.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		645.00000	696,000	21.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	21.69	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		694.00000	746,000	21.69	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		1.00000	0,000	20.66	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		595.00000	646,000	20.66	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		138.00000	97,000	14.39	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		32.00000	43,000	14.39	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		398.00000	448,000	18.62	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		4.00000	2,000	18.62	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		257.00000	303,000	17.08	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		13.00000	7,000	17.08	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,194.00000	1,246,000	26.80	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	26.80	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		994.00000	1,046,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		0.00000	0,000	24.76	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		447.00000	497,000	19.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		3.00000	1,000	19.13	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		2.00000	1,000	19.64	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		496.00000	547,000	19.64	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		303.00000	350,000	17.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		9.00000	4,000	17.60	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		212.00000	256,000	16.57	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		18.00000	10,000	16.57	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		545.00000	597,000	20.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		1.00000	1,000	20.15	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		170.00000	211,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		26.00000	15,000	16.06	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		177.00000	132,000	14.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		21.00000	28,000	14.77	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		53.00000	33,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		97.00000	129,000	15.04	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		131.00000	168,000	15.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		37.00000	22,000	15.55	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		311.00000	261,000	15.90	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		5.00000	7,000	15.90	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		67.00000	93,000	14.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		73.00000	47,000	14.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		47.00000	63,000	14.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		103.00000	67,000	14.01	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			6.85230	6.90520		14.82	41,915,519.10	6,117	173,492.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		35.00000	31,000	20.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,180.00000	1,229,000	20.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		32.00000	29,000	21.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,227.00000	1,277,000	21.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		37.00000	33,000	20.73	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,132.00000	1,181,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		945.00000	992,000	19.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		50.00000	44,000	19.70	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		94.00000	83,000	17.65	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		589.00000	631,000	17.65	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		282.00000	248,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		177.00000	196,000	14.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		229.00000	203,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		224.00000	251,000	15.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		632.00000	674,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		87.00000	76,000	17.90	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		763.00000	808,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		68.00000	60,000	18.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		341.00000	305,000	14.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		136.00000	153,000	14.93	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		103.00000	117,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		408.00000	369,000	15.00	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		355.00000	389,000	16.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		160.00000	141,000	16.11	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		2,897.00000	2,950,000	25.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		507.00000	546,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		112.00000	98,000	17.13	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.94660	7.00040		15.19	63,248,793.00	9,105	26,997.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		204.00000	188,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		554.00000	591,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		192.00000	177,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		592.00000	630,000	16.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		217.00000	200,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		517.00000	553,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		198.00000	218,000	15.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		448.00000	415,000	15.15	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,099.00000	1,144,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		99.00000	91,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04710	7.10180		15.25	0.00	0	1,911.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		418.00000	388,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		352.00000	377,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		394.00000	367,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		378.00000	406,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		443.00000	411,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		327.00000	350,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		436.00000	405,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		334.00000	358,000	15.22	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.15190	7.20870		15.56	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		446.00000	418,000	15.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		487.00000	516,000	15.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		428.00000	401,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		519.00000	549,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		464.00000	436,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		455.00000	484,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.26110	7.31890		15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		584.00000	551,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		465.00000	490,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		562.00000	529,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		493.00000	518,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		608.00000	573,000	15.79	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		439.00000	462,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		520.00000	549,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		539.00000	510,000	16.02	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.36680	7.42550		16.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		503.00000	477,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		778.00000	810,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		488.00000	463,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		813.00000	846,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		519.00000	492,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		744.00000	775,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		996.00000	1,032,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		421.00000	399,000	17.63	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.30800	8.37140		17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,079.00000	1,039,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,208.00000	1,231,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,063.00000	1,023,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,242.00000	1,265,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,096.00000	1,056,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,175.00000	1,198,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		890.00000	910,000	17.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,261.00000	1,218,000	17.37	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07230	9.12170		18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,435.00000	1,403,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,513.00000	1,531,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,419.00000	1,387,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,547.00000	1,565,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,452.00000	1,419,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,480.00000	1,497,000	18.96	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future			6.75360	6.80600		14.01	1,350,720.00	200	199.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Call		1,260.00000	674,000	17.08	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Put		25,660.00000	30,314,000	17.08	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Call		868.00000	450,000	17.60	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Put		30,268.00000	35,090,000	17.60	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Call		1,824.00000	1,010,000	16.57	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Put		21,224.00000	25,650,000	16.57	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.35	Call		138.00000	63,000	20.15	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.35	Put		54,538.00000	59,703,000	20.15	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				6.85230	6.90520		14.82	1,370,460.00	200	170.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			15,955.00000	14,067,000	16.11	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			35,435.00000	38,837,000	16.11	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			14,590.00000	12,851,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			39,070.00000	42,621,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			17,456.00000	15,408,000	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			31,936.00000	35,178,000	15.85	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future				11.02810	11.15950		12.15	330,843.00	30	29,423.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call			3.00000	1,000	17.69	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put			694.00000	823,000	17.69	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call			2.00000	1,000	18.02	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put			743.00000	873,000	18.02	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call			4.00000	1,000	17.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put			645.00000	773,000	17.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call			423.00000	301,000	14.56	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put			14.00000	23,000	14.56	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put			315.00000	432,000	15.09	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call			24.00000	10,000	15.09	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call			14.00000	6,000	15.74	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put			405.00000	528,000	15.74	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call			2.00000	1,000	18.35	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put			793.00000	923,000	18.35	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future				11.17520	11.30770		13.64	1,285,148.00	115	28,415.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			266.00000	218,000	14.45	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		458.00000	543,000	14.45	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		250.00000	204,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		492.00000	579,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		284.00000	233,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		426.00000	508,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		219.00000	178,000	14.79	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		561.00000	653,000	14.79	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		122.00000	97,000	15.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		914.00000	1,022,000	15.83	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		204.00000	251,000	13.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		512.00000	426,000	13.69	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.31370	11.44800		14.27	147,078.10	13	1,018.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		409.00000	356,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		611.00000	692,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		392.00000	341,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		644.00000	727,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		427.00000	372,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		579.00000	658,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		256.00000	221,000	16.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,008.00000	1,107,000	16.00	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.61050	11.74890		14.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		676.00000	616,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		777.00000	856,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		658.00000	598,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		809.00000	888,000	15.32	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		695.00000	633,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		746.00000	823,000	15.17	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08420		16.31	0.00	0	696.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		83.00000	56,000	19.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		163.00000	206,000	19.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		1.00000	0,000	27.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,081.00000	1,150,000	27.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		920.00000	850,000	19.67	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08480	0.08550		20.12	0.00	0	11,717.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		647.00000	593,000	16.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		97.00000	113,000	16.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		199.00000	178,000	20.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		649.00000	698,000	20.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,556.00000	1,487,000	17.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	7,000	17.75	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,450.00000	1,141,520,000	26.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.75500	9.81620		11.61	0.00	0	17,259.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		91.00000	61,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		75.00000	106,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		69.00000	45,000	12.34	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		103.00000	140,000	12.34	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		123.00000	81,000	11.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		57.00000	76,000	11.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87070	9.93220		12.93	0.00	0	53,137.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		444.00000	400,000	12.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		162.00000	179,000	12.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		412.00000	370,000	12.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		180.00000	199,000	12.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		477.00000	432,000	12.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		145.00000	161,000	12.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		222.00000	243,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		354.00000	314,000	12.94	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		609.00000	654,000	14.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		141.00000	125,000	14.62	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.97780	10.04050		13.34	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		525.00000	484,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		285.00000	306,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		497.00000	457,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		307.00000	329,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		554.00000	512,000	13.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		264.00000	284,000	13.32	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.92600	389.09800			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			394.78100	394.95500			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.16500	357.42300			7,143,300.00	2	1,019.00
ALBI	On	03/11/2011	Index Future			362.54100	362.80300			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			7.18410	7.27570		10.08	0.00	0	14,835.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		626.00000	534,000	13.18	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	13.18	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		576.00000	484,000	12.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	12.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		676.00000	584,000	13.46	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	13.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.19710	7.28690		10.93	16,481,359.00	2,290	11,305.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		654.00000	572,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		17.00000	25,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		608.00000	528,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		21.00000	31,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		700.00000	617,000	12.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	20,000	12.03	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21010	7.30060		11.35	36,050.50	5	10.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		686.00000	608,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		35.00000	48,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		644.00000	567,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		43.00000	57,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		730.00000	650,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		29.00000	40,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		175.00000	141,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		374.00000	431,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.11800	8.20370		13.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,366.00000	1,314,000	12.91	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		462.00000	496,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,339.00000	1,287,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		485.00000	519,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,395.00000	1,341,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		441.00000	473,000	12.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.89670	6.99630		9.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		113.00000	44,000	9.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		17.00000	47,000	9.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		77.00000	26,000	10.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		31.00000	79,000	10.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		155.00000	74,000	9.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		9.00000	27,000	9.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.98010	7.08080		11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		113.00000	82,000	12.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		282.00000	352,000	12.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		99.00000	72,000	12.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		318.00000	392,000	12.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		129.00000	95,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		248.00000	315,000	11.91	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.00780	8.09400		14.02	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		994.00000	908,000	20.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	20.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		944.00000	858,000	20.29	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.29	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		1,044.00000	958,000	21.03	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		0.00000	0,000	21.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.13040	8.21750		15.01	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		630.00000	564,000	14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		63.00000	84,000	14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		591.00000	526,000	14.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		74.00000	96,000	14.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		671.00000	602,000	14.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		54.00000	72,000	14.79	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.72000	160.79700			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.87900	162.95600			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				357.89800	358.14500			0.00	0	179.00
GOVI On	04/08/2011	GOVI		348.00	Call		101,450.00000	98,980,000		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		101,350.00000	98,880,000		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		101,550.00000	99,080,000		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			363.28500	363.53600			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		65,360.00000	62,850,000		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		65,260.00000	62,750,000		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		65,460.00000	62,950,000		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			155.33400	155.17000			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			157.67200	157.50600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			410.97000	414.94800			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	5.62000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.65000	5.66000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.73000	5.74000			0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future				5.81000	5.82000			0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.93000	5.96000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.05000	6.08000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.35000	6.39000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.69000	6.76000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.01000	7.07000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.32000	7.39000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.62000	7.69000			0.00	0	290.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			352.84000	353.14800			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			358.15100	358.46400			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			7.51400	7.50400		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		730.00000	705,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		746.00000	760,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		834.00000	807,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		654.00000	666,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		635.00000	612,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		847.00000	863,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,478.00000	1,503,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		280.00000	266,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		570.00000	581,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		945.00000	917,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,465.00000	1,431,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		313.00000	318,000	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		2,759.00000	2,721,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		72.00000	73,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.62700	7.61700		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,639.00000	2,608,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		341.00000	346,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,785.00000	2,753,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		307.00000	312,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,496.00000	2,465,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		377.00000	383,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.75700	7.74600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,180.00000	3,149,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		628.00000	635,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,308.00000	3,277,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		590.00000	597,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,053.00000	3,023,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		668.00000	676,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.90000	7.88800		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,359.00000	2,333,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,211.00000	1,224,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,461.00000	2,434,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,156.00000	1,167,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,259.00000	2,234,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,269.00000	1,282,000	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			8.42600	8.40700		10.00	0.00	0	21,612.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,308.00000	1,224,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,834.00000	2,933,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,504.00000	1,413,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,541.00000	2,633,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,129.00000	1,053,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,147.00000	3,254,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,269.00000	2,353,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,718.00000	1,619,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		907.00000	946,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,680.00000	3,537,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,478.00000	5,314,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		413.00000	432,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,573.00000	11,391,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		22.00000	23,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.49700	8.47700		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,348.00000	6,202,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,547.00000	1,590,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,673.00000	6,524,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,428.00000	1,468,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,030.00000	5,888,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,676.00000	1,723,000	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		2,282.00000	2,342,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,824.00000	4,695,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.56900	8.54800		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,676.00000	6,539,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,582.00000	2,640,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,969.00000	6,829,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,435.00000	2,490,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,388.00000	6,254,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,737.00000	2,798,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.64400	8.62200		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,350.00000	7,218,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,973.00000	4,042,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,619.00000	7,485,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,806.00000	3,873,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,084.00000	6,955,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,146.00000	4,217,000	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			212.97733	212.91720			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		917.00000	977,000		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		867.00000	927,000		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		967.00000	1,027,000		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			234.74086	234.44247			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		2,942.00000	3,241,000		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		2,892.00000	3,191,000		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		2,992.00000	3,291,000		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			7.13200	7.12800		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		693.00000	681,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		324.00000	324,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		793.00000	782,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		273.00000	274,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		601.00000	591,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		383.00000	385,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.22500	7.22100		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,372.00000	2,361,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		203.00000	204,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,489.00000	2,478,000	3.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Put		183.00000	183,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,255.00000	2,243,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		224.00000	223,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.33000	7.32500		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,676.00000	2,664,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		301.00000	302,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,784.00000	2,772,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		282.00000	283,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,572.00000	2,560,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		324.00000	325,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.45300	7.44700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,639.00000	1,628,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		919.00000	922,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,714.00000	1,703,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		875.00000	879,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,565.00000	1,555,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		963.00000	967,000	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			0.08800	0.10300			12,243,814.10	70	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	25,397,000		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		26,199.00000	26,657,000		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		23,667.00000	24,125,000		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			0.19000	0.01900			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,997.00000	8,862,000		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		15,375.00000	10,240,000		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		12,606.00000	7,471,000		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			8.02700	8.01300		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		885.00000	846,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		947.00000	975,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,010.00000	967,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		833.00000	857,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		771.00000	734,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,073.00000	1,103,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.13000	8.11500		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,572.00000	2,521,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		818.00000	836,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,731.00000	2,678,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		752.00000	768,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,419.00000	2,368,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		891.00000	909,000	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			8.24300	8.22700		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,421.00000	3,369,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,141.00000	1,160,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,571.00000	3,519,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,077.00000	1,095,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,274.00000	3,223,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,209.00000	1,229,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.36200	8.34500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,291.00000	3,243,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,592.00000	1,616,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,426.00000	3,377,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,520.00000	1,543,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,158.00000	3,111,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,667.00000	1,692,000	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			8.16300	8.15400		6.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		669.00000	643,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,509.00000	1,532,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		778.00000	750,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,345.00000	1,365,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		570.00000	546,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,685.00000	1,710,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.25700	8.24800		6.75	0.00	0	2,133.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		3,412.00000	3,373,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		814.00000	823,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,600.00000	3,560,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		748.00000	756,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,229.00000	3,191,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		886.00000	896,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.35700	8.34700		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,269.00000	4,228,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,013.00000	1,023,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,450.00000	4,409,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		950.00000	960,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,091.00000	4,051,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,079.00000	1,090,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.46400	8.45300		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,613.00000	3,576,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,164.00000	2,182,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,761.00000	3,724,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,071.00000	2,088,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,467.00000	3,432,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,260.00000	2,280,000	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			6.94500	6.92000		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		478.00000	443,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		301.00000	321,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		546.00000	510,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		258.00000	277,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		416.00000	384,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		349.00000	373,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.04400	7.01500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,625.00000	1,576,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		163.00000	172,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,708.00000	1,658,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		147.00000	156,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,542.00000	1,494,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		179.00000	189,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.16400	7.13100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,790.00000	1,743,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		252.00000	264,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,863.00000	1,815,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		237.00000	248,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,721.00000	1,674,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		270.00000	282,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.32500	7.28600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		980.00000	944,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		646.00000	671,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,027.00000	991,000	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		615.00000	640,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		933.00000	899,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		677.00000	704,000	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			8.22400	8.22000		7.00	946,639.50	10	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,195.00000	1,174,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,022.00000	1,024,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,354.00000	1,332,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		893.00000	895,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,048.00000	1,028,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,164.00000	1,167,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.30800	8.30300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,458.00000	3,432,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		985.00000	987,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,651.00000	3,626,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		906.00000	909,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,262.00000	3,237,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,061.00000	1,064,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.39700	8.39300		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,390.00000	4,370,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,140.00000	1,142,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,580.00000	4,560,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,069.00000	1,071,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,203.00000	4,183,000	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		1,216.00000	1,217,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.49400	8.49000		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,782.00000	3,765,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,411.00000	2,416,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,939.00000	3,922,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,308.00000	2,312,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,627.00000	3,611,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,518.00000	2,523,000	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			8.26200	8.25300		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,228.00000	1,191,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,246.00000	1,265,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,389.00000	1,350,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,101.00000	1,117,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,079.00000	1,044,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,405.00000	1,425,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.34100	8.33200		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,484.00000	3,441,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,019.00000	1,030,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,690.00000	3,646,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		936.00000	946,000	8.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		3,283.00000	3,240,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,108.00000	1,119,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.42300	8.41300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,702.00000	4,656,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,341.00000	1,354,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,902.00000	4,856,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,262.00000	1,275,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,505.00000	4,459,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,424.00000	1,437,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.50900	8.49900		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,866.00000	4,824,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,054.00000	2,069,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,050.00000	5,007,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,964.00000	1,978,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,685.00000	4,644,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,149.00000	2,165,000	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			8.60700	8.59200		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,333.00000	1,267,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,095.00000	2,152,000	12.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		1,520.00000	1,448,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,866.00000	1,917,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,161.00000	1,100,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,342.00000	2,404,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,938.00000	10,815,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		8.00000	8,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.66400	8.64900		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,241.00000	3,163,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,428.00000	2,472,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,464.00000	3,384,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,254.00000	2,295,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,026.00000	2,951,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,614.00000	2,660,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.72200	8.70700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,012.00000	4,931,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,718.00000	2,757,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,245.00000	5,162,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,570.00000	2,607,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,784.00000	4,704,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,873.00000	2,913,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78100	8.76600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,405.00000	5,328,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,585.00000	3,626,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,626.00000	5,548,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,426.00000	3,467,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Call		5,189.00000	5,114,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,752.00000	3,795,000	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			131.26244	131.30947			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,309.00000	25,262,000		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		25,259.00000	25,212,000		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		25,359.00000	25,312,000		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			1.11900	1.12500			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,043.00000	2,076,000		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		2,312.00000	2,345,000		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		1,773.00000	1,806,000		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			0.87300	0.87900			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		1,958.00000	1,990,000		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		2,219.00000	2,251,000		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		1,697.00000	1,729,000		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			2.08100	2.08000			28,711,975.50	270	3,042.00
R212	On	04/08/2011	Bond Future	2.50	Call		3,985.00000	3,975,000		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		4,448.00000	4,438,000		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		3,520.00000	3,510,000		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			1.97200	1.97000			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		4,950.00000	4,931,000		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		5,404.00000	5,384,000		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		4,494.00000	4,475,000		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			8.62100	8.60600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,266.00000	5,391,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,813.00000	4,938,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,722.00000	5,847,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.68600	8.67100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		644.00000	521,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,048.00000	925,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		237.00000	114,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.75300	8.73800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,079.00000	1,958,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,467.00000	2,345,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,688.00000	1,567,000		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			8.81800	8.80200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,463.00000	3,336,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,836.00000	3,709,000		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		3,088.00000	2,960,000		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			13,776.99000	13,882.97000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,830.00000	2,770,000		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		3,830.00000	2,770,000		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		3,830.00000	2,770,000		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			353.54400	353.79400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.29300	358.54500			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04170	1.05050		14.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		108.00000	66,000	14.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		103.00000	149,000	14.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		8.00000	5,000	17.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		503.00000	588,000	17.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		510.00000	424,000	15.28	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		5.00000	7,000	15.28	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			1.05990	1.06900		14.17	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		233.00000	200,000	15.57	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		543.00000	601,000	15.57	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		127.00000	108,000	17.05	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		937.00000	1,009,000	17.05	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		431.00000	378,000	14.17	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		241.00000	279,000	14.17	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>251,669,205.40</b>	<b>29,748</b>	<b>1,089,601.00</b>

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	13,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			21,000,000,000.00	210,000	210,000.00
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			0.00	0	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			13,000,000,000.00	130,000	230,000.00
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			0.00	0	8,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	5,010,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	90,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

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

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



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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,001,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	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			0.00	0	11,504,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	200,000.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,006,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	100,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	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			0.00	0	3,003,000.00
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			0.00	0	2,000.00
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			1,240,000,000,000.00	12,400,000	40,200,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	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			0.00	0	8,000.00
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			0.00	0	73,012,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,200,000,000.00	52,000	103,029,000.00

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		1,000,000,000,000.00		10,000,000	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			213,900,000,000.00	2,139,000	242,057,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			46,629,250,000.00	5,041,000	139,226,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			901,840,000,000.00	90,184,000	87,092,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			36,959,370,000.00	4,708,200	37,346,100.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			49,230,000,000.00	6,564,000	334,311,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,003,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			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
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,002,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			206,540,000,000.00	2,065,400	7,149,700.00
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			5,048,840,000,000.00	50,488,400	63,247,200.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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		11,600,000,000,000.00	116,000,000	29,000,000.00	
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	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			0.00	0	1,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	60,007,000.00
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		5,600,000,000,000.00		56,000,000	14,000,000.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000		19,000,000,000,000.00		190,000,000	166,000,000.00
IVA137	On	15/09/2011			100.00000	100.00000		50,200,000,000,000.00		502,000,000	402,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02-On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02-On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02-On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04-On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16-On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10-On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14-On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16-On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17-On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18-On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19-On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20-On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21-On 11/04/2014 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
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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			0.00	0	11,000.00
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			0.00	0	4,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	9,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	5,503,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			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			0.00	0	8,009,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		129,899,600,000.00		1,298,996	10,649,498.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	84,001,000.00
NRA02	On	31/05/2023			100.00000	100.00000		2,000,000,000,000.00		20,000,000	118,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		300,000,000,000.00		3,000,000	110,000,000.00
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		50,000,000,000.00		500,000	13,503,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.48500	5.47500			0.00	0	61,636,667.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.43500	7.42500		130,020,154,266,520.00	17,487,579,592	10,373,136,006.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.37500	8.35500			90,888,541,800,000.00	10,852,363,200	9,274,228,158.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.29000	1.29000			100,620,000,000.00	78,000,000	2,364,655,000.00
R197	On	07/12/2023	Spot Bond			2.51000	2.52000			860,428,000,000.00	342,800,000	415,300,000.00
R201	On	21/12/2014	Spot Bond			7.06500	7.06000			10,350,564,120,000.00	1,465,048,000	3,378,673,000.00
R202	On	07/12/2033	Spot Bond			2.51000	2.52500			1,324,170,580,000.00	527,558,000	1,311,740,000.00
R203	On	15/09/2017	Spot Bond			7.95500	7.94000			15,614,548,118,000.00	1,962,859,600	4,258,609,300.00
R204	On	21/12/2018	Spot Bond			8.09500	8.08500			24,468,351,458,580.00	3,022,649,964	5,794,433,982.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.87000	6.84500			24,646,983,750,000.00	3,587,625,000	4,874,860,000.00
R207	On	15/01/2020	Spot Bond			8.16000	8.15500			43,232,393,184,000.00	5,298,087,400	5,542,880,500.00
R208	On	31/03/2021	Spot Bond			8.20500	8.19500			65,711,367,090,000.00	8,008,698,000	7,603,201,500.00
R209	On	31/03/2036	Spot Bond			8.56500	8.55000			64,960,839,945,000.00	7,584,453,000	8,817,033,000.00
R210	On	31/03/2028	Spot Bond			2.54500	2.54000			585,350,000,000.00	230,000,000	401,470,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			191,090,000,000.00	97,000,000	961,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.52500	2.52000			738,966,500,000.00	292,660,000	472,010,000.00
R213	On	28/02/2031	Spot Bond			8.57500	8.56000			1,921,314,500,000.00	224,060,000	732,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,933,000,000,000.00	1,682,000,000	1,944,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	16,501,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	30,302,983.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,001,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			190,000,000,000.00	76,000,000	38,000,000.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	9,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			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		216,720,000,000.00		2,167,200	6,083,600.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		73,240,000,000.00		732,400	366,200.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000		124,532,400,000.00		1,245,324	622,662.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		221,180,000,000.00		2,211,800	7,105,900.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		85,740,000,000.00		857,400	2,434,700.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	1,004,013,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	251,509,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	89,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			502,200,000,000.00	5,022,000	41,317,000.00
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			5,000,000,000,000.00	50,000,000	100,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP122	On	01/12/2011			100.00000	100.00000			2,800,000,000,000.00	28,000,000	276,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			126,400,000,000.00	1,264,000	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	52,069,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>598,773,933,932,100.00</b>	<b>64,035,944,876</b>	<b>74,128,674,156.00</b>
<b>Grand Total:</b>							<b>598,774,185,601,306.00</b>	<b>64,035,974,624</b>	<b>74,129,763,757.00</b>