

Daily MTM Report

Daily summary for: 21/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			6.83310	6.86810		15.18	45,098,460.00	6,600	361,155.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		27.00000	24,000	22.08	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,209.00000	1,241,000	22.08	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		25.00000	22,000	22.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,257.00000	1,289,000	22.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		29.00000	26,000	21.79	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,161.00000	1,193,000	21.79	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		971.00000	1,002,000	20.64	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		39.00000	35,000	20.64	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		76.00000	68,000	18.34	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		608.00000	635,000	18.34	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		243.00000	222,000	15.21	217,560.00	980	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		175.00000	189,000	15.21	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		196.00000	179,000	15.47	0.00	0	5,250.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		228.00000	246,000	15.47	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		651.00000	679,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		69.00000	62,000	18.63	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		786.00000	815,000	19.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		54.00000	48,000	19.49	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		302.00000	278,000	15.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		134.00000	145,000	15.27	142,100.00	980	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		100.00000	108,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		368.00000	341,000	15.33	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		365.00000	387,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		133.00000	120,000	16.62	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,936.00000	2,971,000	30.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	4,000	30.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		523.00000	549,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		91.00000	82,000	17.77	241,080.00	2,940	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		442.00000	466,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		110.00000	99,000	17.19	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		85.00000	93,000	15.36	273,420.00	2,940	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		403.00000	376,000	15.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		271.00000	249,000	15.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		153.00000	166,000	15.24	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		198.00000	214,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		216.00000	197,000	15.18	0.00	0	1,980.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.92700	6.96250		15.46	17,940,930.00	2,590	47,233.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		186.00000	173,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		574.00000	596,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		174.00000	162,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		612.00000	635,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		197.00000	184,000	16.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		535.00000	557,000	16.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		204.00000	215,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		416.00000	392,000	15.38	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,127.00000	1,155,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		89.00000	82,000	19.90	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		328.00000	344,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		290.00000	271,000	15.67	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		498.00000	519,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		210.00000	196,000	16.73	0.00	0	500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02600	7.06240		15.49	0.00	0	13,308.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		390.00000	370,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		364.00000	380,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		370.00000	350,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		394.00000	410,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		414.00000	393,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		338.00000	353,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		407.00000	386,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		345.00000	360,000	15.45	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.13170	7.16930		15.77	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		422.00000	403,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		503.00000	521,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		405.00000	386,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		536.00000	554,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		441.00000	420,000	15.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		472.00000	488,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.24340	7.28090		16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		557.00000	534,000	15.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		476.00000	491,000	15.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		535.00000	513,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		504.00000	520,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		580.00000	556,000	15.89	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		449.00000	463,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		535.00000	551,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		516.00000	494,000	16.15	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.35180	7.38890		16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		482.00000	463,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		793.00000	811,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		468.00000	449,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		829.00000	847,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		498.00000	478,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		759.00000	776,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,014.00000	1,034,000	17.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		403.00000	386,000	17.74	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.33890	8.37250		17.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,067.00000	1,044,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,195.00000	1,205,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,051.00000	1,028,000	18.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,229.00000	1,239,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,084.00000	1,061,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,162.00000	1,172,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		878.00000	884,000	17.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,250.00000	1,223,000	17.27	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07070	9.10430		18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,412.00000	1,386,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,508.00000	1,515,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,396.00000	1,370,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,542.00000	1,549,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,428.00000	1,402,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,474.00000	1,481,000	18.85	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future			6.83310	6.86810		15.18	34,165.50	5	407.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Call		13,299.00000	12,007,000	16.62	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.10	Put		36,489.00000	38,697,000	16.62	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Call		12,083.00000	10,891,000	16.90	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.15	Put		40,273.00000	42,581,000	16.90	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Call		14,647.00000	13,249,000	16.33	0.00	0	0.00
\$ / R M	On	19/09/2011	Foreign Exchange Future	7.05	Put		32,837.00000	34,939,000	16.33	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future			6.92700	6.96250		15.46	138,540.00	20	15.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Call		28,980.00000	27,133,000	15.67	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.00	Put		32,730.00000	34,433,000	15.67	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Call		27,159.00000	25,404,000	15.88	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	7.05	Put		35,909.00000	37,704,000	15.88	0.00	0	0.00
\$ / R M	On	19/12/2011	Foreign Exchange Future	6.95	Call		30,929.00000	28,988,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		29,679.00000	31,288,000	15.46		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.07190	11.12500		13.76	6,211,335.90		561	34,542.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		175.00000	156,000	14.62	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		550.00000	584,000	14.62	0.00		0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		162.00000	145,000	14.73	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		587.00000	623,000	14.73	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		189.00000	169,000	14.52	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		514.00000	547,000	14.52	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		138.00000	123,000	14.95	232,470.00		1,890	8,945.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Put		663.00000	701,000	14.95	0.00		0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Call		67.00000	60,000	15.92	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	12.10	Put		1,042.00000	1,088,000	15.92	0.00		0	200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Put		245.00000	265,000	13.73	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.00	Call		370.00000	337,000	13.73	0.00		0	3,455.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Call		706.00000	661,000	13.56	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.50	Put		81.00000	89,000	13.56	168,210.00		1,890	5,490.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Call		398.00000	364,000	13.71	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.95	Put		223.00000	242,000	13.71	0.00		0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Put		350.00000	376,000	13.97	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.20	Call		275.00000	248,000	13.97	0.00		0	1,200.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Call		0.00000	421,000	13.68	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	10.85	Put		0.00000	199,000	13.68	125,370.00		630	630.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Put		0.00000	316,000	13.76	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	288,000	13.76	181,440.00		630	630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future			11.21130	11.26480		14.24	0.00	0	9,545.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		321.00000	297,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		706.00000	736,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		307.00000	284,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		742.00000	773,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		336.00000	312,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		671.00000	701,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		194.00000	178,000	16.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,129.00000	1,167,000	16.22	0.00	0	250.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.35750	11.41210		14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		554.00000	528,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		592.00000	621,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		534.00000	509,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		622.00000	652,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		574.00000	547,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		562.00000	590,000	14.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.51210	11.56870		14.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		582.00000	555,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		863.00000	893,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		565.00000	539,000	15.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		896.00000	927,000	15.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		599.00000	572,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		830.00000	860,000	15.25	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08530	0.08560		19.56	0.00	0	12,290.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		628.00000	603,000	15.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		68.00000	73,000	15.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		164.00000	155,000	19.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		604.00000	625,000	19.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,562.00000	1,532,000	16.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,440.00000	1,141,470,000	24.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08660	0.08690		19.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		822.00000	799,000	16.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		132.00000	139,000	16.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		342.00000	330,000	19.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		652.00000	670,000	19.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,698.00000	1,668,000	15.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	15.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79750	9.80420		12.77	26,031,957.50	2,657	59,671.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		334.00000	327,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		180.00000	180,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		305.00000	298,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		201.00000	201,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		364.00000	356,000	12.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		160.00000	159,000	12.76	110,505.00	695	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		249.00000	250,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		253.00000	247,000	12.77	171,665.00	695	5,655.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		683.00000	681,000	14.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		87.00000	78,000	14.18	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		575.00000	567,000	12.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		71.00000	70,000	12.76	145,950.00	2,085	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		114.00000	106,000	13.83	221,010.00	2,085	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		560.00000	559,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90500	9.91180		13.26	0.00	0	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		433.00000	421,000	13.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		321.00000	316,000	13.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		407.00000	396,000	13.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		345.00000	341,000	13.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		459.00000	447,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		297.00000	292,000	13.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.01820	10.02600		13.41	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		445.00000	432,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		519.00000	514,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		426.00000	413,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		550.00000	545,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		464.00000	451,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		488.00000	483,000	13.51	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.70600	384.34100			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			391.49300	390.10800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.82500	353.67100			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			360.14900	358.97800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.16780	7.18310		10.67	401,396.80	56	28,446.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		558.00000	543,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		25.00000	25,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		513.00000	498,000	12.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		30.00000	30,000	12.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		603.00000	588,000	12.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	20,000	12.89	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.18460	7.19940		11.26	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		604.00000	592,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		55.00000	57,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		564.00000	552,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		65.00000	67,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		646.00000	633,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		47.00000	48,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		126.00000	121,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		427.00000	436,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.20680	7.22130		11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		271.00000	265,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		300.00000	308,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		252.00000	246,000	11.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		331.00000	339,000	11.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		296.00000	285,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		275.00000	278,000	11.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17560	8.18280		13.63	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	Call		1,343.00000	1,341,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		460.00000	465,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,316.00000	1,314,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		483.00000	488,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,371.00000	1,369,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		438.00000	443,000	12.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.01120	6.99050		11.90	0.00	0	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		80.00000	85,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		340.00000	324,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		69.00000	73,000	12.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		379.00000	362,000	12.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		93.00000	98,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		303.00000	287,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.09230	7.07110		12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		181.00000	186,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		360.00000	344,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		166.00000	171,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		395.00000	379,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		198.00000	203,000	12.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		327.00000	311,000	12.60	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03300	0.03110			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10060	0.10910			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.10330	8.16690		15.19	0.00	0	960.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		583.00000	530,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		66.00000	77,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		544.00000	492,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		77.00000	89,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		624.00000	569,000	15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		57.00000	66,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.22250	8.28700		15.63	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		359.00000	329,000	15.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		372.00000	407,000	15.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		339.00000	311,000	15.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		402.00000	439,000	15.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		381.00000	348,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		344.00000	376,000	15.63	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.46300	160.11600			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.62400	162.27200			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			355.68900	354.56800			0.00	0	179.00
GOVI On	04/08/2011	GOVI	348.00	Call		65,680.00000	76,890,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	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
GOVI	On	04/08/2011	GOVI	348.01	Call		65,580.00000	76,790,000		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		65,780.00000	76,990,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.02600	359.88900			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		28,890.00000	40,260,000		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		28,790.00000	40,160,000		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		28,990.00000	40,360,000		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			155.72200	155.71000			0.00	0	68.00
IGOV	On	03/11/2011	Index Future			158.05900	158.04600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.10600	415.98000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/07/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	5,000.00
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			5.72000	5.73000			0.00	0	15,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.83000	5.85000			0.00	0	100.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.97000	5.99000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			6.04000	6.07000			0.00	0	5,491.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.38000	6.39000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.72000	6.80000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.96000	7.05000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			7.24000	7.33000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			7.53000	7.62000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.69000	7.91000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			349.77900	348.44500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.02700	353.67400			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			7.51900	7.57200		3.50	0.00	0	6,656.00
R157	On	04/08/2011	Bond Future	7.50	Call		488.00000	575,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		770.00000	649,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		578.00000	676,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		664.00000	555,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		407.00000	485,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		885.00000	755,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,602.00000	1,429,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		138.00000	172,000	3.43	0.00	0	1,320.00

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	7.60	Put		569.00000	471,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		678.00000	787,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,170.00000	1,317,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		284.00000	224,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,469.00000	2,662,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		48.00000	34,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.63400	7.69200		3.50	121,237.23	1	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,370.00000	2,535,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		347.00000	299,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,513.00000	2,682,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		311.00000	267,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,230.00000	2,391,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		386.00000	335,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.76400	7.82700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,923.00000	3,080,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		649.00000	590,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,049.00000	3,209,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		608.00000	553,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,799.00000	2,953,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		692.00000	630,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.91100	7.97900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,137.00000	2,264,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,279.00000	1,190,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,235.00000	2,365,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,220.00000	1,133,000	3.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Call		2,041.00000	2,165,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,341.00000	1,248,000	3.81	0.00	0	0.00
R157	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
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.57500	8.63200		10.00	0.00	0	11,137.00
R186	On	04/08/2011	Bond Future	8.25	Call		422.00000	521,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,086.00000	3,649,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		522.00000	639,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,697.00000	3,278,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		337.00000	420,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,494.00000	4,040,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,328.00000	2,929,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		639.00000	776,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,359.00000	1,123,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,994.00000	2,294,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,523.00000	3,930,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		596.00000	467,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,433.00000	9,962,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		20.00000	13,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.65100	8.71000		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,664.00000	5,010,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,038.00000	1,839,000	11.11	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	9.05	Call		4,953.00000	5,310,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,883.00000	1,695,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,384.00000	4,718,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,205.00000	1,993,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,979.00000	2,719,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,346.00000	3,632,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.72800	8.78900		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,125.00000	5,449,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,240.00000	3,011,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,386.00000	5,718,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,062.00000	2,840,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,871.00000	5,185,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,429.00000	3,190,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.80900	8.87200		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,872.00000	6,181,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,745.00000	4,493,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,114.00000	6,430,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,551.00000	4,306,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,635.00000	5,936,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,946.00000	4,686,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On 04/08/2011	Bond Future				214.20546	214.18890			0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Call			2,189.00000	2,205,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.00	Put			0.00000	0,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.05	Call			2,139.00000	2,155,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	212.05	Put			0.00000	0,000		0.00	0	0.00
R189	On 04/08/2011	Bond Future	211.95	Call			2,239.00000	2,255,000		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				234.65477	234.58082			0.00	0	30.00
R197	On 04/08/2011	Bond Future	231.50	Call			3,081.00000	3,155,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.50	Put			0.00000	0,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.55	Call			3,031.00000	3,105,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.55	Put			0.00000	0,000		0.00	0	0.00
R197	On 04/08/2011	Bond Future	231.45	Call			3,131.00000	3,205,000		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				7.11800	7.18200		2.75	0.00	0	171.00
R201	On 04/08/2011	Bond Future	7.25	Call			518.00000	634,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Put			312.00000	234,000	2.75	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Call			613.00000	739,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Put			257.00000	189,000	2.77	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.20	Call			434.00000	538,000	2.74	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	04/08/2011	Bond Future	7.20	Put		380.00000	290,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.21200	7.28200		3.00	0.00	0	775.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,193.00000	2,357,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		196.00000	163,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,310.00000	2,477,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		176.00000	146,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,076.00000	2,237,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		217.00000	180,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.31500	7.39100		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,508.00000	2,666,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		305.00000	265,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,614.00000	2,775,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		284.00000	247,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,405.00000	2,561,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		328.00000	286,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.44000	7.52500		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,495.00000	1,612,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		961.00000	875,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,567.00000	1,688,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		914.00000	833,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,424.00000	1,538,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,008.00000	919,000	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

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			175.29424	175.23933			52,588,272.00	300	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,239.00000	174,294,000		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		174,189.00000	174,244,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		174,289.00000	174,344,000		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			177.89624	177.84056			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,341.00000	177,396,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		177,291.00000	177,346,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		177,391.00000	177,446,000		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			8.10600	8.15800		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		447.00000	532,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,200.00000	1,038,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		538.00000	634,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,052.00000	901,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		368.00000	441,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,361.00000	1,187,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.21400	8.26900		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,021.00000	2,176,000	5.87	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	03/11/2011	Bond Future	8.50	Put		973.00000	877,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,166.00000	2,326,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		893.00000	802,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,881.00000	2,030,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,059.00000	956,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.33100	8.39000		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,874.00000	3,036,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,312.00000	1,215,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,015.00000	3,181,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,238.00000	1,145,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,737.00000	2,895,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,390.00000	1,289,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.45800	8.52000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,781.00000	2,931,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,821.00000	1,710,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,907.00000	3,060,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,740.00000	1,632,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,658.00000	2,804,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,906.00000	1,791,000	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			8.29200	8.35000		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		227.00000	286,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,124.00000	1,872,000	6.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.05	Call		285.00000	356,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,908.00000	1,668,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		178.00000	227,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,350.00000	2,088,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.39400	8.45400		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,570.00000	2,771,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,049.00000	938,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,739.00000	2,946,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		964.00000	859,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,406.00000	2,600,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,140.00000	1,022,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.50000	8.56300		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,429.00000	3,639,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,265.00000	1,158,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,596.00000	3,810,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,188.00000	1,085,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,266.00000	3,471,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,347.00000	1,235,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.61600	8.68200		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,901.00000	3,071,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,572.00000	2,421,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,034.00000	3,208,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,464.00000	2,317,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,771.00000	2,936,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,684.00000	2,528,000	7.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R206	On	04/08/2011	Bond Future			6.92400	6.98900		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		333.00000	408,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		309.00000	239,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		395.00000	478,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		260.00000	199,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		278.00000	346,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		364.00000	288,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.02200	7.09500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,467.00000	1,585,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		165.00000	137,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,548.00000	1,669,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		148.00000	122,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,386.00000	1,502,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		183.00000	153,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.13900	7.22100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,642.00000	1,755,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		264.00000	231,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,713.00000	1,828,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		248.00000	216,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,574.00000	1,684,000	2.41	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	02/02/2012	Bond Future	7.95	Put		284.00000	248,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.30100	7.39700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		861.00000	943,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		700.00000	632,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		906.00000	990,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		667.00000	601,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		817.00000	897,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		734.00000	664,000	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			8.39000	8.44200		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		475.00000	567,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,573.00000	1,369,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		574.00000	680,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,384.00000	1,195,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		388.00000	468,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,775.00000	1,559,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.48200	8.53600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,488.00000	2,668,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,314.00000	1,195,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,658.00000	2,844,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,213.00000	1,100,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,318.00000	2,491,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,417.00000	1,291,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.57900	8.63500		7.75	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	9.00	Call		3,411.00000	3,603,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,474.00000	1,365,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,583.00000	3,780,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,385.00000	1,280,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,243.00000	3,430,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,569.00000	1,454,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68600	8.74500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,953.00000	3,110,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,927.00000	2,775,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,091.00000	3,253,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,804.00000	2,657,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,817.00000	2,970,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,052.00000	2,897,000	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			8.41000	8.47700		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		483.00000	606,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,863.00000	1,582,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		583.00000	723,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,657.00000	1,392,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		397.00000	503,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,085.00000	1,787,000	7.97	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			8.49500	8.56500		8.50	895,683.50	10	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,463.00000	2,712,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,383.00000	1,218,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,642.00000	2,901,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,273.00000	1,118,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,291.00000	2,529,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,501.00000	1,326,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.58300	8.65600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,660.00000	3,926,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,710.00000	1,555,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,841.00000	4,114,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,612.00000	1,465,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,483.00000	3,742,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,813.00000	1,651,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.67700	8.75200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,887.00000	4,134,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,509.00000	2,334,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,053.00000	4,306,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,401.00000	2,232,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,725.00000	3,966,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,623.00000	2,442,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76800	8.82000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		466.00000	559,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,064.00000	2,744,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		569.00000	677,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,751.00000	2,447,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		377.00000	456,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,394.00000	3,060,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,100.00000	9,510,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		7.00000	4,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.83000	8.88300		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,114.00000	2,298,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,163.00000	2,932,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,294.00000	2,488,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,946.00000	2,725,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,943.00000	2,117,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,393.00000	3,152,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.89200	8.94700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,769.00000	3,996,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,362.00000	3,163,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,973.00000	4,207,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,186.00000	2,994,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,571.00000	3,790,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,548.00000	3,341,000	14.95	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			8.95700	9.01300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,204.00000	4,426,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,303.00000	4,097,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,399.00000	4,627,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,118.00000	3,918,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,015.00000	4,230,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,497.00000	4,284,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.99494	130.95361			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,954.00000	24,995,000		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		24,904.00000	24,945,000		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		25,004.00000	25,045,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.59525	107.78784			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,288.00000	106,095,000		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	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,238.00000	106,045,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,338.00000	106,145,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.19228	109.38787			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,138.00000	107,942,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,088.00000	107,892,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,188.00000	107,992,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.77199	106.73803			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,238.00000	104,272,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,188.00000	104,222,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,288.00000	104,322,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.35684	108.32235			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,822.00000	105,857,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,772.00000	105,807,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,872.00000	105,907,000		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			8.78100	8.83300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,121.00000	6,701,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,668.00000	6,249,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,577.00000	7,157,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.85100	8.90400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,234.00000	812,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		830.00000	409,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,641.00000	1,219,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.92300	8.97800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		172.00000	603,000		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		559.00000	991,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	212,000		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	02/02/2012	Bond Future	8.95	Put		219.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.99400	9.05000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,519.00000	1,952,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,892.00000	2,325,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,143.00000	1,576,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,915.92000	13,954.05000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.07500	0.07700			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		25,734.00000	25,795,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,993.00000	27,054,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		24,461.00000	24,523,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.83300	0.79600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,087.00000	889,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,351.00000	1,153,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		822.00000	624,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.03700	2.04000			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		390.00000	361,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		97.00000	127,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		880.00000	851,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.92700	1.93000			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		672.00000	701,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,149.00000	1,178,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future	1.95	Call		192.00000	221,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			351.44500	350.36000			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.17800	355.07700			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05810	1.06220		14.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		185.00000	169,000	15.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		563.00000	588,000	15.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		93.00000	84,000	17.30	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		971.00000	1,003,000	17.30	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		368.00000	342,000	14.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		246.00000	261,000	14.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07660	1.08060		14.56	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		390.00000	369,000	15.61	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		584.00000	603,000	15.61	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		251.00000	237,000	16.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		945.00000	971,000	16.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		609.00000	581,000	14.56	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		303.00000	315,000	14.56	0.00	0	0.00
Total for Derivatives :										151,692,758.43	31,240	987,604.00

i-Bonds

1BG4A1	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000		103,132,900,000,000.00	1,031,329,000	507,329,000.00	
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	65,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	6,013,000.00	
AB08	On	03/05/2017	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
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,526,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	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
ABL10A	On	15/03/2015			100.00000	100.00000			5,700,000,000,000.00	57,000,000	9,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			8,200,000,000,000.00	82,000,000	20,007,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	52,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	500,000.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			119,500,000,000.00	20,000,000	5,000,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	16,000.00
ABLI03	On	15/03/2015			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,006,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,006,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	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
ACL033On	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
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
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL112On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On 10/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			7,200,000,000.00	72,000	2,002,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	1,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			1,100,000,000.00	11,000	12,002,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	11,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	15,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
BID01	On	06/08/2014			100.00000	100.00000		8,300,000,000.00		83,000	2,008,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	01/07/2011			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,000,000.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		1,520,000,000,000.00		15,200,000	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	1,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
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	100,000.00
CBL06	On	02/11/2014			100.00000	100.00000			1,200,000,000.00	12,000	4,004,000.00
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
CBL11	On	06/05/2016			100.00000	100.00000			2,300,000,000.00	23,000	107,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			12,800,000,000,000.00	128,000,000	32,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			4,000,000,000.00	40,000,000	10,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	135,000.00
COJ05	On	05/06/2023	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
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
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			12,000,000,000,000.00	120,000,000	60,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,404,700,000,000.00	274,047,000	74,018,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			60,202,200,000,000.00	602,022,000	104,671,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,948,000,000,000.00	49,480,000	45,307,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	15,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
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
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
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		84,800,800,000,000.00	848,008,000	224,008,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,014,833,000,000.00	434,036,000	117,860,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		2,920,170,000,000.00	292,017,000	102,155,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		2,136,518,800,000.00	272,168,000	184,572,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,966,042,500,000.00	262,139,000	131,304,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,007,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	17,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	1,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		7,200,000,000,000.00		72,000,000	19,590,000.00
FRBI28	On	31/03/2028			100.00000	100.00000		6,550,000,000,000.00		65,500,000	65,500,000.00
FRBI33	On	07/12/2033			100.00000	100.00000		7,000,000,000,000.00		70,000,000	70,000,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	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
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
FRC55	On	11/07/2013	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
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			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			2,700,000,000.00	27,000	233,000.00
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			4,000,000,000,000.00	40,000,000	20,000,000.00

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	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000		9,920,000,000,000.00		99,200,000	79,600,000.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	200,000.00
GRT02	On	13/05/2016			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
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,603,400,000,000.00	36,034,000	35,124,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000.00
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			2,400,600,000,000.00	24,006,000	13,050,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
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			600,000,000.00	6,000	6,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	01/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			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
IND140	On	04/10/2011			100.00000	100.00000		76,600,000,000,000.00	766,000,000	523,000,000.00	
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000		2,800,000,000,000.00	28,000,000	28,000,000.00	
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	6,000.00
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			19,800,900,000,000.00	198,009,000	37,580,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	145,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		10,188,517,800,000.00		101,885,178	50,942,589.00
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		400,000,000,000.00		4,000,000	1,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			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
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	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
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	2,000,000.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	400,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	3,000,000.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			24,200,000,000,000.00	242,000,000	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			200,000,000.00	2,000	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			4,001,500,000,000.00	40,015,000	10,216,000.00
MTN03	On	13/07/2015			100.00000	100.00000			5,800,000,000,000.00	58,000,000	19,600,000.00
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	5,006,000.00
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	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,500,000,000.00	25,000	534,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			600,000,000.00	6,000	6,004,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	8,011,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	22,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,003,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,200,000,000.00		18,002,000	9,019,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,600,000,000,000.00		136,000,000	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,759,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,012,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	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
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
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	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
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000.00	
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.51000	5.56000		551,000,000,000.00	100,000,000	52,500,000.00	
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.46000	7.51000		282,252,188,440,000.00	37,835,414,000	11,369,654,500.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.53500	8.59000		113,403,896,340,000.00	13,286,924,000	10,589,308,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.23200	1.22000			8,437,721,600,000.00	6,848,800,000	3,110,400,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			1,442,181,200,000.00	561,160,000	382,003,464.00
R201	On	21/12/2014	Spot Bond			7.07000	7.13000			54,305,193,180,000.00	7,681,074,000	3,444,139,000.00
R202	On	07/12/2033	Spot Bond			2.53000	2.53000			1,818,817,000,000.00	718,900,000	2,577,792,330.00
R203	On	15/09/2017	Spot Bond			8.05000	8.10000			56,337,594,950,000.00	6,998,459,000	4,458,454,000.00
R204	On	21/12/2018	Spot Bond			8.24000	8.29500			164,784,335,760,000.00	19,998,099,000	5,932,049,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.87000	6.93000			89,043,368,430,000.00	12,961,189,000	3,738,912,000.00
R207	On	15/01/2020	Spot Bond			8.34000	8.39000			129,790,312,584,000.00	15,562,387,600	7,528,359,000.00
R208	On	31/03/2021	Spot Bond			8.36500	8.43000			169,443,916,040,000.00	20,256,296,000	7,918,423,000.00
R209	On	31/03/2036	Spot Bond			8.73500	8.78500			244,961,736,970,000.00	28,043,702,000	10,236,466,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			1,262,684,800,000.00	485,648,000	405,904,000.00
R211	On	31/01/2017	Spot Bond			2.03000	1.99000			4,608,100,000,000.00	2,270,000,000	893,574,997.00
R212	On	31/01/2022	Spot Bond			2.54000	2.54000			1,335,512,838,240.00	525,792,456	252,427,755.00
R213	On	28/02/2031	Spot Bond			8.74500	8.79500			10,838,727,900,000.00	1,239,420,000	579,026,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			22,282,000,000,000.00	3,428,000,000	2,020,358,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000,000.00	40,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	36,136,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		1,200,500,000,000.00	12,005,000,000.00	12,005,000	23,002,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000	2,006,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,001,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	16,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	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
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		27,500,000,000,000.00	275,000,000	95,000,000.00	
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000		29,962,500,000,000.00	299,625,000	298,250,000.00	
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		73,700,000,000,000.00	737,000,000	737,000,000.00	
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		1,900,000,000.00	19,000	37,000.00	
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,326,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,000,000,000,000.00	1,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		300,000,000.00	300,000,000.00	3,000	3,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00	1,400,000,000,000.00	14,000,000	7,000,000.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN815On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000		71,000,000,000,000.00	710,000,000	247,000,000.00	
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000		6,733,600,000,000.00	67,336,000	68,036,000.00	
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	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
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000,000.00	7,000,000	3,000,000.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	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
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		402,400,000,000.00		4,024,000	2,024,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		207,241,900,000,000.00		2,072,419,000	1,016,528,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		89,403,400,000,000.00		894,034,000	272,982,133.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		57,780,000,000,000.00		577,800,000	78,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		13,300,000,000,000.00		133,000,000	33,300,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		17,438,100,000,000.00		174,381,000	14,574,000.00
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
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		14,000,000,000,000.00	140,000,000	140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		4,800,000,000,000.00	48,000,000	48,000,000	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			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		20,343,700,000,000.00		203,437,000	59,327,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		18,476,200,000,000.00		184,762,000	93,181,000.00
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		32,915,900,000,000.00		329,159,000	129,159,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : 2,635,664,870,132,240.00 192,757,710,234 82,577,801,648.00

Grand Total: 2,635,665,021,825,000.00 12,757,741,474 82,578,789,252.00