



# Daily MTM Report

Daily summary for: 08/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.73580	6.72080		14.02	209,914,471.20	31,164	324,472.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	23.56	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		729.00000	714,000	23.56	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	24.24	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		779.00000	764,000	24.24	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	22.88	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		679.00000	664,000	22.88	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		60.00000	65,000	14.26	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		39.00000	29,000	14.26	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		479.00000	464,000	20.15	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		0.00000	0,000	20.15	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		330.00000	315,000	18.11	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		1.00000	1,000	18.11	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,279.00000	1,264,000	31.06	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	31.06	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,079.00000	1,064,000	28.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		0.00000	0,000	28.33	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		529.00000	514,000	20.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	20.84	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		0.00000	0,000	21.52	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		579.00000	564,000	21.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		380.00000	364,000	18.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		1.00000	0,000	18.79	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		281.00000	266,000	17.43	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		2.00000	2,000	17.43	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		629.00000	614,000	22.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	22.20	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		233.00000	217,000	16.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		4.00000	3,000	16.75	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		93.00000	101,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		22.00000	15,000	14.50	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		13.00000	12,000	15.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		142.00000	126,000	15.38	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		186.00000	170,000	16.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		7.00000	6,000	16.07	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		223.00000	237,000	15.23	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		2.00000	1,000	15.23	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		101.00000	85,000	14.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		22.00000	21,000	14.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		66.00000	51,000	14.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		37.00000	37,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	53.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		4,829.00000	4,814,000	53.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	55.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		5,229.00000	5,214,000	55.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.83340	6.81770		15.09	189,059,677.80	27,667	205,919.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		26.00000	27,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,258.00000	1,244,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		24.00000	25,000	21.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,306.00000	1,292,000	21.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		28.00000	29,000	20.92	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,210.00000	1,196,000	20.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,020.00000	1,006,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		38.00000	39,000	19.91	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		74.00000	76,000	17.88	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		656.00000	643,000	17.88	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		225.00000	235,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		207.00000	202,000	15.11	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		186.00000	192,000	15.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		268.00000	259,000	15.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		699.00000	686,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		67.00000	69,000	18.13	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		834.00000	821,000	18.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		52.00000	54,000	18.89	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		280.00000	290,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		162.00000	157,000	15.16	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		124.00000	120,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		342.00000	353,000	15.20	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		410.00000	398,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		128.00000	131,000	16.36	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,984.00000	2,969,000	26.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	26.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		570.00000	558,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		88.00000	91,000	17.37	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.92720	6.91120		15.22	18,322,444.00	2,645	36,755.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		175.00000	181,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		614.00000	604,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		164.00000	171,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		653.00000	644,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		186.00000	193,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		575.00000	566,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		228.00000	222,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		389.00000	399,000	15.19	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,172.00000	1,161,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		83.00000	88,000	19.66	260,656.00	2,962	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		0.00000	354,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		0.00000	281,000	15.62	832,322.00	2,962	2,962.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.02660	7.01010		15.19	456,729.00	65	1,958.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		367.00000	375,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		393.00000	384,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		349.00000	356,000	15.48	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	19/03/2012	Foreign Exchange Future	7.09	Put		425.00000	415,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		388.00000	395,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		364.00000	354,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		381.00000	389,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		371.00000	362,000	15.19	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.13100	7.11440		15.76	0.00	0	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		401.00000	410,000	16.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		537.00000	529,000	16.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		385.00000	393,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		571.00000	562,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		419.00000	427,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		505.00000	496,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.24080	7.22440		16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		530.00000	540,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		506.00000	499,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		511.00000	519,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		537.00000	528,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		552.00000	562,000	15.90	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		478.00000	471,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		568.00000	560,000	16.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		492.00000	501,000	16.17	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.34710	7.33080		16.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		461.00000	469,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		830.00000	822,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		447.00000	455,000	17.17	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	14/12/2012	Foreign Exchange Future	7.75	Put		866.00000	858,000	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		476.00000	484,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		795.00000	787,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,054.00000	1,045,000	17.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		385.00000	392,000	17.76	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.29820	8.28210		17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,029.00000	1,036,000	18.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,247.00000	1,238,000	18.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,014.00000	1,021,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,282.00000	1,273,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,045.00000	1,052,000	18.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,213.00000	1,204,000	18.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		924.00000	914,000	17.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,206.00000	1,212,000	17.41	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.05850	9.04240		18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,393.00000	1,400,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,551.00000	1,542,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,377.00000	1,384,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,585.00000	1,576,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,409.00000	1,416,000	19.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,517.00000	1,508,000	19.05	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.73580	6.72080			14.02	0.00	0	98.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			111.00000	82,000	18.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			33,031.00000	31,502,000	18.11	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	13/06/2011	Foreign Exchange Future	7.10	Call		59.00000	42,000	18.79	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		37,979.00000	36,462,000	18.79	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		209.00000	161,000	17.43	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		28,129.00000	26,581,000	17.43	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		3.00000	2,000	22.20	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		62,923.00000	61,422,000	22.20	0.00	0	60.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.83340	6.81770		15.09	0.00	0	347.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		12,755.00000	13,119,000	16.36	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		40,985.00000	39,779,000	16.36	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		11,616.00000	11,947,000	16.61	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		44,846.00000	43,607,000	16.61	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,015.00000	14,414,000	16.11	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		37,245.00000	36,074,000	16.11	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future			11.02790	11.05690		12.55	16,442,598.90	1,491	27,966.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.63	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		793.00000	822,000	19.63	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.04	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		843.00000	872,000	20.04	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	19.21	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		743.00000	772,000	19.21	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		315.00000	285,000	15.26	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		8.00000	7,000	15.26	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		397.00000	424,000	16.30	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		4.00000	2,000	16.30	0.00	0	10.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		2.00000	1,000	17.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		495.00000	523,000	17.13	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.46	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		893.00000	922,000	20.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.17310	11.20210		13.71	14,983,127.10	1,341	31,467.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		216.00000	210,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		514.00000	537,000	14.53	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		202.00000	196,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		550.00000	573,000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		231.00000	224,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		479.00000	501,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		175.00000	170,000	14.88	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		623.00000	647,000	14.88	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		93.00000	92,000	15.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		991.00000	1,019,000	15.94	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		231.00000	244,000	13.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		433.00000	417,000	13.75	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.31120	11.34040		14.18	3,958,920.00	350	1,297.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		352.00000	346,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		662.00000	685,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		337.00000	331,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		697.00000	720,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		368.00000	362,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		628.00000	651,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		216.00000	214,000	16.03	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	12.20	Put		1,076.00000	1,103,000	16.03	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.60610	11.63600		14.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		606.00000	605,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		820.00000	849,000	15.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		589.00000	588,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		853.00000	882,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		624.00000	623,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		788.00000	817,000	15.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08380		18.14	0.00	0	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		42.00000	54,000	21.32	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		162.00000	124,000	21.32	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	28.77	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,120.00000	1,070,000	28.77	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		880.00000	930,000	17.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08560	0.08500		19.74	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		600.00000	647,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		100.00000	87,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		170.00000	188,000	19.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		670.00000	628,000	19.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,502.00000	1,562,000	16.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	16.08	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,500.00000	1,141,440,000	28.22	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	13/06/2011	Foreign Exchange Future			9.84080	9.86940		12.49	11,120,104.00	1,130	14,496.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		107.00000	83,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		38.00000	42,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		74.00000	53,000	12.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		55.00000	62,000	12.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		145.00000	119,000	13.78	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		26.00000	28,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.95490	9.98250		13.03	11,268,946.80	1,132	55,217.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		475.00000	454,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		143.00000	149,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		442.00000	421,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		160.00000	166,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		510.00000	488,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		128.00000	133,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		197.00000	204,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		379.00000	359,000	13.14	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		564.00000	584,000	14.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		146.00000	139,000	14.50	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.06080	10.08790		13.48	0.00	0	1,950.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		553.00000	535,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		265.00000	274,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		523.00000	506,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		285.00000	295,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		583.00000	565,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		245.00000	254,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On	04/08/2011	Index Future			389.06000	390.01800				0.00	0	30.00
AL7T	On	03/11/2011	Index Future			394.91000	395.88400				0.00	0	0.00
ALBI	On	04/08/2011	Index Future			357.18100	358.11100				0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			362.55200	363.49700				0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.15380	7.20330		9.90		7,976,487.00	1,115	13,460.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		553.00000	504,000	17.66		0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	17.66		0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		503.00000	454,000	16.88		0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	16.88		0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		603.00000	554,000	18.44		0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	18.44		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.16700	7.21550		10.90		5,196,075.00	725	12,280.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		592.00000	548,000	12.70		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		27.00000	31,000	12.70		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		547.00000	504,000	12.52		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		32.00000	37,000	12.52		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		638.00000	593,000	12.88		0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		23.00000	26,000	12.88		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.18050	7.22890		11.37		2,872,200.00	400	690.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		634.00000	594,000	12.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		55.00000	64,000	12.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		594.00000	540,000	11.00		0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		65.00000	60,000	11.00		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	19/12/2011	Foreign Exchange Future	6.60	Call		676.00000	634,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		47.00000	54,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		144.00000	127,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		415.00000	447,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.10180	8.17990		13.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,350.00000	1,302,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		470.00000	500,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,323.00000	1,275,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		493.00000	523,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,378.00000	1,329,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		448.00000	477,000	12.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.87770	6.89710		11.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		48.00000	30,000	12.51	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		51.00000	52,000	12.51	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		29.00000	16,000	13.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		82.00000	88,000	13.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		77.00000	54,000	11.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		30.00000	26,000	11.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.96030	6.97950		11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		90.00000	82,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		361.00000	372,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		79.00000	72,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		400.00000	412,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		103.00000	94,000	12.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		324.00000	334,000	12.69		0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02630	26.51760				0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10140	100.45550				0.00	0	21,898.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.03990	8.01870		14.58		0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		919.00000	940,000	23.86		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	23.86		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		869.00000	890,000	23.37		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	23.37		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		969.00000	990,000	24.34		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	24.34		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.16050	8.13890		15.41		0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		571.00000	588,000	15.24		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		82.00000	78,000	15.24		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		533.00000	550,000	15.26		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		94.00000	90,000	15.26		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		609.00000	627,000	15.22		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		70.00000	67,000	15.22		0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.84800	161.11100				0.00	0	2.00
CRD1 On	03/11/2011	Index Future			163.01000	163.27600				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			357.93500	358.83200			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		108,320.00000	99,350,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		108,220.00000	99,250,000		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		108,420.00000	99,450,000		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			363.31700	364.22900			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		72,290.00000	63,170,000		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		72,190.00000	63,070,000		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		72,390.00000	63,270,000		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			155.72000	155.66200			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			158.06200	158.00300			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.42300	415.79900			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		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
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.58000	5.57000				0.00	0	3,891.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.62000	5.61000				0.00	0	5,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.65000	5.64000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.71000	5.71000				0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.80000	5.79000				0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.89000	5.88000				0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.01000	6.01000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.29000	6.29000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.65000	6.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.42000	6.95000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.21000	7.25000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.50000	7.55000				0.00	0	290.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			352.73400	353.84600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			358.03800	359.16800			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			7.46900	7.44200		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		823.00000	759,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		596.00000	638,000	3.50	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	04/08/2011	Bond Future	7.55	Call		937.00000	869,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		514.00000	552,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		717.00000	659,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		686.00000	734,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,273.00000	1,344,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		318.00000	283,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		442.00000	475,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		1,060.00000	987,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,620.00000	1,533,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		225.00000	244,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,974.00000	2,872,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		44.00000	48,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.58000	7.55000		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,823.00000	2,730,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		278.00000	295,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,973.00000	2,879,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		249.00000	265,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,675.00000	2,584,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		309.00000	329,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.70500	7.67300		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,354.00000	3,267,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		552.00000	575,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,486.00000	3,398,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		517.00000	539,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,223.00000	3,138,000	3.96	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	02/02/2012	Bond Future	8.45	Put		588.00000	613,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.84500	7.80900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,502.00000	2,427,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,102.00000	1,142,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,607.00000	2,530,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,050.00000	1,088,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,398.00000	2,325,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,156.00000	1,198,000	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			8.44700	8.40300		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,232.00000	1,062,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,720.00000	2,973,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,427.00000	1,240,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,426.00000	2,661,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,056.00000	903,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,036.00000	3,306,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,153.00000	2,371,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,641.00000	1,436,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		815.00000	921,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,627.00000	3,310,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,455.00000	5,085,000	10.29	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	04/08/2011	Bond Future	8.95	Put		351.00000	404,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,604.00000	11,184,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		15.00000	17,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.51800	8.47300		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,319.00000	6,003,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,480.00000	1,589,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,645.00000	6,322,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,363.00000	1,464,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,999.00000	5,690,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,607.00000	1,723,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,205.00000	2,353,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,785.00000	4,508,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.59100	8.54500		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,645.00000	6,355,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,523.00000	2,660,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,939.00000	6,643,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,377.00000	2,508,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,356.00000	6,073,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,677.00000	2,820,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.66700	8.61900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,319.00000	7,043,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,915.00000	4,076,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,589.00000	7,307,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,749.00000	3,904,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,053.00000	6,782,000	12.15	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	03/05/2012	Bond Future	8.95	Put		4,087.00000	4,253,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			213.59250	213.41264			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,413.00000	1,593,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	1,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		1,363.00000	1,543,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	1,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		1,463.00000	1,643,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	1,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.18513	234.96254			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,463.00000	3,685,000		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		3,413.00000	3,635,000		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		3,513.00000	3,735,000		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			7.10400	7.07100		2.75	0.00	0	170.00

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	7.25	Call		784.00000	713,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		242.00000	271,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		893.00000	818,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		200.00000	225,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		683.00000	617,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		292.00000	326,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.19500	7.15900		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,510.00000	2,421,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		166.00000	179,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,630.00000	2,540,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		149.00000	161,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,389.00000	2,302,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		183.00000	197,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.29700	7.25700		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,812.00000	2,725,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		260.00000	277,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,922.00000	2,834,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		243.00000	259,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,706.00000	2,620,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		280.00000	299,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.41700	7.37300		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,735.00000	1,669,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		838.00000	877,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,813.00000	1,745,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		798.00000	835,000	3.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		1,659.00000	1,594,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		880.00000	920,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.06800	0.08200			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		25,581.00000	26,010,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		26,840.00000	27,269,000		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		24,308.00000	24,737,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.01900	0.01900			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		13,997.00000	13,997,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		15,375.00000	15,375,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		12,606.00000	12,606,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.01000	7.97700		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		929.00000	841,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		819.00000	889,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,061.00000	966,000	5.27	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	04/08/2011	Bond Future	8.05	Put		712.00000	775,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		808.00000	726,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		938.00000	1,014,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.11300	8.07800		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,664.00000	2,547,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		739.00000	784,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,826.00000	2,706,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		676.00000	718,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,506.00000	2,392,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		807.00000	854,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.22400	8.18800		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,516.00000	3,403,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,064.00000	1,110,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,669.00000	3,554,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,002.00000	1,046,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,366.00000	3,255,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,129.00000	1,177,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.34300	8.30400		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,381.00000	3,273,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,508.00000	1,566,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,518.00000	3,408,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,438.00000	1,494,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,246.00000	3,140,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,581.00000	1,641,000	6.10	0.00	0	0.00
R203	On	15/09/2017	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
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.16100	8.13400		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		663.00000	600,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,395.00000	1,478,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		775.00000	705,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,233.00000	1,310,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		562.00000	505,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,569.00000	1,658,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.25600	8.22700		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,463.00000	3,346,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		755.00000	791,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,653.00000	3,534,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		691.00000	725,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,277.00000	3,163,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		824.00000	862,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.35500	8.32500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,327.00000	4,212,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		959.00000	996,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,510.00000	4,393,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		898.00000	934,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,147.00000	4,034,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,023.00000	1,063,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.46200	8.43100		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,653.00000	3,557,000	7.38	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	03/05/2012	Bond Future	8.75	Put		2,096.00000	2,153,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,802.00000	3,705,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,004.00000	2,060,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,506.00000	3,412,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,191.00000	2,250,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.89500	6.86600		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		532.00000	489,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		235.00000	256,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		606.00000	561,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		198.00000	217,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		464.00000	424,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		277.00000	302,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.98800	6.95600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,715.00000	1,660,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		134.00000	144,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,800.00000	1,744,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		121.00000	129,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,631.00000	1,576,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		149.00000	158,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.10000	7.06300		2.25	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	8.00	Call		1,880.00000	1,826,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		220.00000	232,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,954.00000	1,899,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		206.00000	218,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,808.00000	1,755,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		236.00000	249,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.25300	7.21000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,042.00000	1,001,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		588.00000	615,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,091.00000	1,050,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		559.00000	586,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		994.00000	954,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		618.00000	646,000	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			8.21700	8.18500		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,253.00000	1,142,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		878.00000	952,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,421.00000	1,302,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		758.00000	824,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,097.00000	994,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,010.00000	1,092,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.30100	8.26700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,568.00000	3,426,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		892.00000	941,000	8.03	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	03/11/2011	Bond Future	8.80	Call		3,766.00000	3,621,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		818.00000	865,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,368.00000	3,229,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		964.00000	1,017,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.39100	8.35500		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,515.00000	4,368,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,057.00000	1,107,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,708.00000	4,559,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		989.00000	1,037,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,324.00000	4,180,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,128.00000	1,182,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.48800	8.45100		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,878.00000	3,757,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,300.00000	2,376,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,038.00000	3,914,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,199.00000	2,272,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,721.00000	3,602,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,404.00000	2,482,000	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			8.25200	8.21400		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,293.00000	1,161,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.25	Put		1,072.00000	1,173,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,465.00000	1,323,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		937.00000	1,029,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,135.00000	1,012,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,221.00000	1,332,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.33100	8.29100		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,624.00000	3,447,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		912.00000	976,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,836.00000	3,655,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		835.00000	895,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,417.00000	3,245,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		995.00000	1,064,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.41200	8.37000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,853.00000	4,672,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,239.00000	1,305,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,057.00000	4,873,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,165.00000	1,227,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,651.00000	4,474,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,317.00000	1,387,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.49800	8.45500		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,005.00000	4,838,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,941.00000	2,021,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,192.00000	5,022,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,853.00000	1,930,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,821.00000	4,657,000	9.60	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	03/05/2012	Bond Future	8.95	Put		2,032.00000	2,115,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.62900	8.57500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,315.00000	1,113,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		1,937.00000	2,178,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,506.00000	1,286,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,712.00000	1,935,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,140.00000	955,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,181.00000	2,439,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,075.00000	10,633,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		5.00000	6,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.68600	8.63100		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,269.00000	3,010,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,310.00000	2,496,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,496.00000	3,227,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,139.00000	2,316,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,051.00000	2,802,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,492.00000	2,689,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.74500	8.68800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,063.00000	4,773,000	15.01	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	02/02/2012	Bond Future	9.00	Put		2,616.00000	2,783,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,299.00000	5,002,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,471.00000	2,631,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,831.00000	4,549,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,767.00000	2,942,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.80500	8.74700		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,456.00000	5,178,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,485.00000	3,666,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,679.00000	5,395,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,328.00000	3,503,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,238.00000	4,966,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,650.00000	3,837,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.60017	131.38663			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,387.00000	25,600,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,337.00000	25,550,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		25,437.00000	25,650,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.08400	1.10200			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,170.00000	2,269,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		2,439.00000	2,538,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		1,900.00000	1,999,000		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			0.83600	0.85500			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,087.00000	2,188,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		2,347.00000	2,449,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		1,825.00000	1,927,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.05500	2.06600			0.00	0	3,042.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,121.00000	4,228,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		4,584.00000	4,691,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		3,656.00000	3,762,000		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	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			1.94500	1.95600			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		5,085.00000	5,190,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		5,538.00000	5,644,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		4,629.00000	4,735,000		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			8.63200	8.59900			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		5,208.00000	5,482,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,755.00000	5,029,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,664.00000	5,938,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.69700	8.66300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		709.00000	431,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,113.00000	835,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		303.00000	25,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	1,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.76500	8.72900			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	9.00	Call		2,151.00000	1,861,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,539.00000	2,249,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,761.00000	1,470,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.83000	8.79400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,527.00000	3,240,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,900.00000	3,613,000		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		3,152.00000	2,865,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,834.31000	13,830.27000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,303.00000	3,343,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,303.00000	3,343,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		3,303.00000	3,343,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.67200	354.51400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.42600	359.27800			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04010	1.03690		14.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		30.00000	33,000	14.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		161.00000	132,000	14.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		1.00000	2,000	22.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		632.00000	601,000	22.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		375.00000	404,000	18.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		6.00000	3,000	18.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05740	1.05480		14.44	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		180.00000	188,000	15.84	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		632.00000	614,000	15.84	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		94.00000	99,000	17.25	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,046.00000	1,025,000	17.25	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		347.00000	361,000	14.44	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		299.00000	287,000	14.44	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>492,664,758.80</b>	<b>75,149</b>	<b>1,148,182.00</b>
<b><u>i-Bonds</u></b>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,500,000.00
AA377L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA378L	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA379L	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			124,600,000,000.00	1,246,000	1,119,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB301L	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	9,250,000.00
ABL10B	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
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			81,500,000,000.00	815,000	815,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			33,500,000,000.00	335,000	335,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,758,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			65,500,000,000.00	655,000	8,053,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			74,200,000,000.00	742,000	9,031,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL031On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00



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		20,000,000,000,000.00		200,000,000	200,000,000.00
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		4,300,000,000.00		43,000	2,043,000.00
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	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		16,100,000,000.00		161,000	11,513,000.00
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	60,000,000.00
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	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			36,900,000,000.00	369,000	369,000.00
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
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP47L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48L	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49L	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			105,200,000,000.00	1,052,000	2,051,000.00
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13 On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A 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
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	8,100,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			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
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	0.00
CBL06	On	02/11/2014			100.00000	100.00000			837,400,000.00	8,374,000	3,030,000.00
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			86,100,000.00	861,000	843,000.00
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			0.00	0	34,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On	20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN139On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN140On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN141On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN142On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN143On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN145On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN147On	19/04/2013	Spot Bond	13.64000	13.64000			0.00	0	0.00
CLN148On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN149On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN151On	15/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN89	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
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			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			97,800,000,000.00	978,000	959,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			237,800,000,000.00	2,378,000	74,113,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			37,600,000,000.00	376,000	103,568,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	24,026,800.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			7,600,000,000,000.00	76,000,000	38,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	500,000.00
EQ103	LOn	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ105	LOn	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ147	LOn	09/06/2011			100.00000	100.00000			0.00	0	0.00
EQ148	LOn	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	250,450,000.00
ES18	On	20/04/2018			9.25000	9.25000			573,500,000.00	62,000	112,340,000.00
ES23	On	25/01/2023			10.00000	10.00000			4,500,000,000,000.00	450,000,000	378,100,000.00
ES26	On	02/04/2026			7.85000	7.85000			2,221,550,000.00	283,000	37,703,000.00
ES33	On	15/09/2033			7.50000	7.50000			1,762,500,000.00	235,000	131,727,000.00
FR002L	On	02/08/2023			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
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			60,600,000,000.00	606,000	2,085,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			1,050,000,000,000.00	10,500,000	10,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			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	3,000,000.00
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
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011			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
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			21,600,000,000.00	216,000	3,017,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			150,900,000,000.00	1,509,000	16,451,000.00
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			50,000,000,000.00	500,000	500,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			11,700,000.00	117	39.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1A:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		141,400,000,000.00		1,414,000	6,336,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			34,600,000,000.00	346,000	13,028,000.00
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	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			63,400,000,000.00	634,000	634,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000		1,900,000,000,000.00		19,000,000	19,000,000.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING61	On	27/06/2011	Spot Bond			8.30000	8.30000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			54,900,000,000.00	549,000	538,000.00
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			88,600,000,000.00	886,000	43,820,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			3,290,000,000.00	32,900	32,900.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	18,000,000.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			45,000,000,000.00	450,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			129,400,000,000.00	1,294,000	1,195,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			79,300,000,000.00	793,000	4,033,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			78,800,000,000.00	788,000	702,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			36,600,000,000.00	366,000	7,030,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			1,000,000,000,000.00	10,000,000	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		131,300,000,000.00		1,313,000	8,107,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	2,000,000.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	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
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	3,066,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		13,400,000,000.00		134,000	9,124,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	68,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		156,400,000,000.00		1,564,000	12,465,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4C	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9C	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.45000	5.42000			236,530,000,000.00	43,400,000	65,400,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.37000			118,480,050,143,800.00	16,010,817,587	10,954,914,000.00
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			8.40000	8.35500			77,847,469,963,200.00	9,267,555,948	10,035,493,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.22000	1.22000			10,893,945,470,000.00	8,929,463,500	2,982,107,201.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000			1,105,709,788,280.00	440,521,828	452,753,909.00
R201	On	21/12/2014	Spot Bond			7.04500	7.01000			8,090,823,205,000.00	1,148,449,000	3,508,875,000.00
R202	On	07/12/2033	Spot Bond			2.50000	2.51000			669,125,000,000.00	267,650,000	1,139,122,000.00
R203	On	15/09/2017	Spot Bond			7.94500	7.91000			27,981,169,755,000.00	3,521,859,000	4,969,418,000.00
R204	On	21/12/2018	Spot Bond			8.10000	8.07000			29,162,454,300,000.00	3,600,303,000	5,499,934,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83000	6.80000		20,018,907,580,000.00		2,931,026,000	5,030,554,000.00
R207	On	15/01/2020	Spot Bond			8.16000	8.12500		76,849,109,280,000.00		9,417,783,000	6,666,462,800.00
R208	On	31/03/2021	Spot Bond			8.20000	8.16000		78,960,547,000,000.00		9,629,335,000	7,918,983,000.00
R209	On	31/03/2036	Spot Bond			8.59000	8.53500		49,506,558,440,910.00		5,763,278,049	9,810,839,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54500		2,138,680,000,000.00		842,000,000	510,550,107.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000		901,330,160,000.00		457,528,000	937,158,540.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000		252,000,000,000.00		100,000,000	550,102,123.00
R213	On	28/02/2031	Spot Bond			8.59000	8.55500		1,967,969,000,000.00		229,100,000	671,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		8,814,000,000,000.00		1,356,000,000	1,744,850,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	16,538,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			57,300,000,000.00	573,000	2,059,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	3,025,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	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
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			40,000,000,000.00	400,000	370,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	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
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			243,200,000,000.00	2,432,000	6,216,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			87,000,000,000.00	870,000	435,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			201,600,000,000.00	2,016,000	8,008,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	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
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,300,000.00
T018	On	15/07/2014			100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	2,000,000,000	2,000,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000	1,000,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		95,600,000,000.00	956,000	956,000	493,000.00
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		196,115,800,000,000.00	1,961,158,000	1,961,158,000	1,008,519,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,800,000,000.00	788,000	788,000	253,040,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		229,100,000,000.00	2,291,000	2,291,000	14,534,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	51,800,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>852,693,538,336,190.00</b>	<b>77,749,775,929</b>	<b>79,893,914,419.00</b>
<b>Grand Total:</b>							<b>852,694,031,000,949.00</b>	<b>77,749,851,078</b>	<b>79,895,062,601.00</b>