



Daily MTM Report

Daily summary for: 09/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.74750	6.73580		13.66	930,642,190.00	137,924	251,333.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		0.00000	0,000	23.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		714.00000	703,000	23.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		0.00000	0,000	24.06	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		764.00000	753,000	24.06	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		0.00000	0,000	22.67	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		664.00000	653,000	22.67	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		65.00000	68,000	14.35	0.00	0	450.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		29.00000	21,000	14.35	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		464.00000	453,000	19.90	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		0.00000	0,000	19.90	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		315.00000	303,000	17.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		1.00000	0,000	17.82	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,264.00000	1,253,000	30.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	30.99	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,064.00000	1,053,000	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	7.80	Call		0.00000	0,000	28.22	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		514.00000	503,000	20.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	20.59	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		0.00000	0,000	21.29	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		564.00000	553,000	21.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		364.00000	353,000	18.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	0,000	18.51	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		266.00000	254,000	17.13	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		2.00000	1,000	17.13	0.00	0	24,880.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		614.00000	603,000	21.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	21.98	0.00	0	5,700.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		217.00000	205,000	16.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		3.00000	2,000	16.43	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		101.00000	108,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		15.00000	11,000	15.04	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		12.00000	10,000	15.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		126.00000	113,000	15.05	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		170.00000	158,000	15.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		6.00000	5,000	15.74	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		237.00000	248,000	17.11	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	17.11	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		85.00000	73,000	14.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		21.00000	20,000	14.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		51.00000	40,000	13.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		37.00000	37,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		4,814.00000	4,803,000	48.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	48.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		5,214.00000	5,203,000	48.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.84240	6.83340			790,139,824.80	115,477	269,948.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		27.00000	26,000	21.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,244.00000	1,234,000	21.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		25.00000	24,000	21.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,292.00000	1,282,000	21.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		29.00000	28,000	20.75	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,196.00000	1,186,000	20.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,006.00000	996,000	19.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		39.00000	38,000	19.73	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		76.00000	75,000	17.70	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		643.00000	633,000	17.70	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		235.00000	237,000	14.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		202.00000	195,000	14.93	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		192.00000	192,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		259.00000	250,000	15.16	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		686.00000	676,000	17.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		69.00000	68,000	17.95	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		821.00000	811,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		54.00000	53,000	18.72	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		290.00000	293,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		157.00000	151,000	15.00	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		120.00000	114,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		353.00000	356,000	15.06	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		398.00000	389,000	16.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		131.00000	131,000	16.17	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,969.00000	2,960,000	26.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		558.00000	548,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		91.00000	90,000	17.19	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.93630	6.92720		15.28	43,261,703.10	6,237	40,465.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		181.00000	181,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		604.00000	595,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		171.00000	170,000	17.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		644.00000	634,000	17.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		193.00000	192,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		566.00000	556,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		222.00000	217,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		399.00000	403,000	15.18	0.00	0	5,925.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,161.00000	1,150,000	19.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		88.00000	86,000	19.44	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		354.00000	346,000	15.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		281.00000	282,000	15.48	0.00	0	2,962.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.03550	7.02660		15.35	3,517,750.00	500	2,458.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		375.00000	379,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		384.00000	380,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		356.00000	359,000	15.47	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		415.00000	410,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		395.00000	403,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		354.00000	354,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		389.00000	396,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		362.00000	361,000	15.32	0.00	0	1,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.13980	7.13100		15.63	0.00	0	1,500.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		410.00000	410,000	15.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		529.00000	520,000	15.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		393.00000	393,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		562.00000	553,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		427.00000	427,000	15.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		496.00000	487,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.24960	7.24080		15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		540.00000	541,000	15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		499.00000	491,000	15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		519.00000	520,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		528.00000	520,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		562.00000	564,000	15.81	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		471.00000	464,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		560.00000	551,000	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		501.00000	501,000	16.06	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.35580	7.34710		16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		469.00000	469,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		822.00000	813,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		455.00000	454,000	17.06	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		858.00000	848,000	17.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		484.00000	483,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		787.00000	777,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,045.00000	1,035,000	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		392.00000	391,000	17.64	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.31020	8.29820		17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,036.00000	1,032,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,238.00000	1,222,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,021.00000	1,017,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,273.00000	1,257,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,052.00000	1,049,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,204.00000	1,189,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		914.00000	901,000	17.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,212.00000	1,211,000	17.27	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07050	9.05850		18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,400.00000	1,394,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,542.00000	1,524,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,384.00000	1,378,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,576.00000	1,558,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,416.00000	1,410,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,508.00000	1,490,000	18.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.74750	6.73580			13.66	0.00	0	98.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		82.00000	41,000	17.82	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		31,502.00000	30,291,000	17.82	0.00	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		42.00000	18,000	18.51	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		36,462.00000	35,268,000	18.51	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		161.00000	92,000	17.13	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		26,581.00000	25,342,000	17.13	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2.00000	0,000	21.98	0.00	0	0.00	
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		61,422.00000	60,250,000	21.98	0.00	0	60.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.84240	6.83340		14.90	0.00	0	347.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		13,119.00000	13,076,000	16.17	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		39,779.00000	38,836,000	16.17	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		11,947.00000	11,890,000	16.43	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		43,607.00000	42,650,000	16.43	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		14,414.00000	14,388,000	15.92	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		36,074.00000	35,148,000	15.92	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future			11.04530	11.02790		12.34	84,640,133.90	7,663	21,202.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.31	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		822.00000	805,000	19.31	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		0.00000	0,000	19.75	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		872.00000	855,000	19.75	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	18.88	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		772.00000	755,000	18.88	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		285.00000	299,000	15.84	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		7.00000	4,000	15.84	0.00	0	10.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		424.00000	406,000	15.83	0.00	0	0.00	
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		2.00000	1,000	15.83	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		1.00000	0,000	16.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		523.00000	505,000	16.70	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		922.00000	905,000	20.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.18660	11.17310		13.71	21,914,549.40	1,959	32,077.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		210.00000	209,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		537.00000	522,000	14.34	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		196.00000	194,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		573.00000	557,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		224.00000	224,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		501.00000	487,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		170.00000	168,000	14.65	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		647.00000	631,000	14.65	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		92.00000	87,000	15.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,019.00000	1,000,000	15.58	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		244.00000	237,000	13.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		417.00000	424,000	13.76	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.32510	11.31120		14.11	75,764,919.00	6,690	7,987.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		346.00000	347,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		685.00000	672,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		331.00000	331,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		720.00000	706,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		362.00000	363,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		651.00000	638,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		214.00000	211,000	15.83	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		1,103.00000	1,086,000	15.83	0.00	0	250.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.62130	11.60610		14.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		605.00000	608,000	15.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		849.00000	837,000	15.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		588.00000	590,000	15.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		882.00000	869,000	15.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		623.00000	625,000	15.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		817.00000	804,000	15.03	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08430		18.42	0.00	0	641.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		54.00000	44,000	21.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		124.00000	124,000	21.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	30.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,070.00000	1,080,000	30.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		930.00000	920,000	23.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	23.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08540	0.08560		19.76	0.00	0	12,290.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		647.00000	629,000	16.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		87.00000	89,000	16.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		188.00000	180,000	19.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		628.00000	640,000	19.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,562.00000	1,542,000	15.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	15.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.12	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,440.00000	1,141,460,000	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future			9.78700	9.84080		11.08	38,149,726.00	3,898	11,710.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		83.00000	39,000	11.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		42.00000	52,000	11.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		53.00000	23,000	11.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		62.00000	86,000	11.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		119.00000	68,000	11.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		28.00000	31,000	11.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.89740	9.95490		12.90	12,856,722.60	1,299	55,162.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		454.00000	409,000	13.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		149.00000	162,000	13.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		421.00000	378,000	12.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		166.00000	181,000	12.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		488.00000	442,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		133.00000	145,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		204.00000	223,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		359.00000	320,000	12.94	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		584.00000	624,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		139.00000	121,000	14.47	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.00290	10.06080		13.32	27,868,079.40	2,786	4,736.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		535.00000	493,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		274.00000	290,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		506.00000	465,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		295.00000	312,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		565.00000	522,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		254.00000	269,000	13.33	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			388.61100	389.06000			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			394.45300	394.91000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.83400	357.18100			49,956,760.00	14	1,019.00
ALBI	On	03/11/2011	Index Future			362.19800	362.55200			0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			7.15600	7.15380		9.59	1,545,696.00	216	13,264.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		504.00000	506,000	18.46	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	18.46	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		454.00000	456,000	17.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	17.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		554.00000	556,000	19.35	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	19.35	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			7.17120	7.16700		10.85	9,795,859.20	1,366	12,476.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		548.00000	552,000	12.72	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		31.00000	31,000	12.72	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		504.00000	508,000	12.54	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Put		37.00000	37,000	12.54	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Call		593.00000	597,000	12.91	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.60	Put		26.00000	26,000	12.91	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			7.18590	7.18050		11.35	1,429,994.10	199	889.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		594.00000	598,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		64.00000	62,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		540.00000	558,000	12.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		60.00000	72,000	12.00	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		634.00000	638,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		54.00000	52,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		127.00000	129,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		447.00000	443,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.11350	8.10180		13.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,302.00000	1,309,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		500.00000	496,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,275.00000	1,283,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		523.00000	520,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,329.00000	1,337,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		477.00000	474,000	12.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.91290	6.87770		11.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		30.00000	41,000	11.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		52.00000	28,000	11.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		16.00000	20,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		88.00000	57,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		54.00000	76,000	12.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		26.00000	13,000	12.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			6.99380	6.96030		11.77	5,595,040.00	800	800.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		82.00000	88,000	12.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		372.00000	344,000	12.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		72.00000	77,000	12.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		412.00000	383,000	12.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		94.00000	101,000	12.43	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		334.00000	307,000	12.43		0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02710	0.02630				0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10580	0.10140				0.00	0	21,898.00
CHF / ROn	13/06/2011	Foreign Exchange Future			8.02090	8.03990		14.33	7,218,810.00		900	50.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		940.00000	921,000	24.55		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.55		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		890.00000	871,000	23.99		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	0,000	23.99		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		990.00000	971,000	25.12		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	0,000	25.12		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.13770	8.16050		15.53	7,323,930.00		900	950.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		588.00000	568,000	15.20		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		78.00000	80,000	15.20		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		550.00000	531,000	15.23		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		90.00000	93,000	15.23		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		627.00000	607,000	15.17		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		67.00000	69,000	15.17		0.00	0	0.00
CRD1 On	04/08/2011	Index Future			160.77000	160.84800				0.00	0	2.00
CRD1 On	03/11/2011	Index Future			162.93200	163.01000				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			357.60500	357.93500			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		99,350.00000	96,050,000		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		99,250.00000	95,950,000		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		99,450.00000	96,150,000		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			362.98100	363.31700			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		63,170.00000	59,810,000		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		63,070.00000	59,710,000		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		63,270.00000	59,910,000		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			155.76800	155.72000			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			158.11000	158.06200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.52800	416.42300			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	5.58000				0.00	0	3,891.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.61000	5.62000				0.00	0	5,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.66000	5.65000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.72000	5.71000				0.00	0	15,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.81000	5.80000				0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.89000	5.89000				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			6.30000	6.29000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.67000	6.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.93000	6.42000				0.00	100	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.22000	7.21000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.50000	7.50000				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			352.29500	352.73400			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			357.59100	358.03800			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			7.47900	7.46900		3.50	0.00	0	7,195.00
R157	On	04/08/2011	Bond Future	7.50	Call		759.00000	733,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		638.00000	651,000	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		869.00000	841,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		552.00000	563,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		659.00000	634,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		734.00000	748,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,344.00000	1,368,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		283.00000	268,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		475.00000	484,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		987.00000	957,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,533.00000	1,499,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		244.00000	249,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,872.00000	2,833,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		48.00000	48,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.59000	7.58000		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,730.00000	2,698,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		295.00000	300,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,879.00000	2,846,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		265.00000	269,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,584.00000	2,552,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		329.00000	334,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.71600	7.70500		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,267.00000	3,236,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		575.00000	581,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,398.00000	3,366,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		539.00000	545,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,138.00000	3,107,000	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		613.00000	620,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.85700	7.84500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,427.00000	2,400,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,142.00000	1,153,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,530.00000	2,503,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,088.00000	1,099,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,325.00000	2,299,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,198.00000	1,210,000	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			8.46600	8.44700		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,062.00000	985,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,973.00000	3,077,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,240.00000	1,155,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,661.00000	2,758,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		903.00000	833,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,306.00000	3,418,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,371.00000	2,461,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,436.00000	1,344,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		921.00000	962,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,310.00000	3,169,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,085.00000	4,921,000	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		404.00000	422,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,184.00000	11,003,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		17.00000	18,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.53800	8.51800		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,003.00000	5,859,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,589.00000	1,633,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,322.00000	6,176,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,464.00000	1,507,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,690.00000	5,550,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,723.00000	1,771,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,353.00000	2,415,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,508.00000	4,382,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.61200	8.59100		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,355.00000	6,221,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,660.00000	2,720,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,643.00000	6,506,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,508.00000	2,565,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,073.00000	5,941,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,820.00000	2,882,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.68800	8.66700		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,043.00000	6,919,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,076.00000	4,142,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,307.00000	7,182,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,904.00000	3,969,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,782.00000	6,661,000	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		4,253.00000	4,323,000	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			213.65226	213.59250			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		1,593.00000	1,652,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		1.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		1,543.00000	1,602,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		1.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		1,643.00000	1,702,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		1.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.25910	235.18513			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,685.00000	3,759,000		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		3,635.00000	3,709,000		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		3,735.00000	3,809,000		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			7.10800	7.10400		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		713.00000	702,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		271.00000	272,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		818.00000	806,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		225.00000	225,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		617.00000	606,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		326.00000	327,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.20000	7.19500		3.00	0.00	0	695.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,421.00000	2,408,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		179.00000	180,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,540.00000	2,526,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		161.00000	161,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,302.00000	2,288,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		197.00000	198,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.30200	7.29700		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,725.00000	2,713,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		277.00000	278,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,834.00000	2,821,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		259.00000	259,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,620.00000	2,608,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		299.00000	300,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.42300	7.41700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,669.00000	1,659,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		877.00000	881,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,745.00000	1,735,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		835.00000	839,000	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		1,594.00000	1,584,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		920.00000	925,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.06600	0.06800			0.00	0	10,198.00
R202	On	04/08/2011	Bond Future	1.00	Call		26,010.00000	26,071,000		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		27,269.00000	27,330,000		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		24,737.00000	24,799,000		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			8.02400	8.01000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		841.00000	801,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		889.00000	916,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		966.00000	923,000	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		775.00000	799,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		726.00000	689,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,014.00000	1,044,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.12800	8.11300		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,547.00000	2,495,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		784.00000	801,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,706.00000	2,653,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		718.00000	734,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,392.00000	2,342,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		854.00000	873,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.24000	8.22400		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,403.00000	3,351,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,110.00000	1,129,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,554.00000	3,501,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,046.00000	1,064,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,255.00000	3,204,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,177.00000	1,197,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.36000	8.34300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,273.00000	3,224,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,566.00000	1,589,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,408.00000	3,359,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,494.00000	1,517,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,140.00000	3,092,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,641.00000	1,665,000	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			8.18000	8.16100		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		600.00000	555,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,478.00000	1,536,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		705.00000	656,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,310.00000	1,364,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		505.00000	465,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,658.00000	1,721,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.27600	8.25600		6.75	0.00	0	2,133.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,346.00000	3,266,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		791.00000	816,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,534.00000	3,452,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		725.00000	748,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,163.00000	3,084,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		862.00000	888,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.37600	8.35500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,212.00000	4,131,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		996.00000	1,022,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,393.00000	4,310,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		934.00000	957,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,034.00000	3,954,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,063.00000	1,090,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.48500	8.46200		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,557.00000	3,486,000	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		2,153.00000	2,195,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,705.00000	3,633,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,060.00000	2,101,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,412.00000	3,343,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,250.00000	2,294,000	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			6.89900	6.89500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		489.00000	481,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		256.00000	257,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		561.00000	552,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		217.00000	217,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		424.00000	416,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		302.00000	303,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.99300	6.98800		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,660.00000	1,651,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		144.00000	145,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,744.00000	1,734,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		129.00000	129,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,576.00000	1,567,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		158.00000	159,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.10500	7.10000		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		1,826.00000	1,817,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		232.00000	232,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,899.00000	1,891,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		218.00000	218,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,755.00000	1,747,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		249.00000	250,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.26000	7.25300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,001.00000	994,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		615.00000	619,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,050.00000	1,042,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		586.00000	589,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		954.00000	947,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		646.00000	650,000	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			8.24200	8.21700		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,142.00000	1,057,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		952.00000	1,011,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,302.00000	1,211,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		824.00000	877,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		994.00000	916,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,092.00000	1,159,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.32700	8.30100		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,426.00000	3,318,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		941.00000	980,000	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		3,621.00000	3,510,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		865.00000	900,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,229.00000	3,124,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,017.00000	1,058,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.41800	8.39100		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,368.00000	4,258,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,107.00000	1,145,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,559.00000	4,447,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,037.00000	1,073,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,180.00000	4,072,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,182.00000	1,221,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.51600	8.48800		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,757.00000	3,665,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,376.00000	2,433,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,914.00000	3,821,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,272.00000	2,328,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,602.00000	3,513,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,482.00000	2,542,000	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			8.26600	8.25200		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,161.00000	1,108,000	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		1,173.00000	1,206,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,323.00000	1,267,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,029.00000	1,059,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,012.00000	963,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,332.00000	1,369,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.34600	8.33100		8.50	0.00	0	5,998.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,447.00000	3,379,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		976.00000	998,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,655.00000	3,584,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		895.00000	914,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,245.00000	3,178,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,064.00000	1,087,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.42700	8.41200		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,672.00000	4,605,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,305.00000	1,326,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,873.00000	4,805,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,227.00000	1,247,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,474.00000	4,408,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,387.00000	1,409,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.51400	8.49800		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,838.00000	4,773,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,021.00000	2,047,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,022.00000	4,956,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,930.00000	1,956,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,657.00000	4,593,000	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		2,115.00000	2,143,000	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			8.64300	8.62900		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,113.00000	1,054,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,178.00000	2,233,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,286.00000	1,222,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,935.00000	1,985,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		955.00000	902,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,439.00000	2,500,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,633.00000	10,519,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		6.00000	6,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.70100	8.68600		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,010.00000	2,935,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,496.00000	2,542,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,227.00000	3,149,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,316.00000	2,359,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,802.00000	2,730,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,689.00000	2,738,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.76000	8.74500		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,773.00000	4,693,000	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		2,783.00000	2,822,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,002.00000	4,920,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,631.00000	2,669,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,549.00000	4,471,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,942.00000	2,984,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.82100	8.80500		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,178.00000	5,098,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,666.00000	3,712,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,395.00000	5,313,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,503.00000	3,547,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,966.00000	4,888,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,837.00000	3,885,000	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			131.64174	131.60017			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,600.00000	25,642,000		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		25,550.00000	25,592,000		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		25,650.00000	25,692,000		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			1.07800	1.08400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		2,269.00000	2,302,000		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		2,538.00000	2,571,000		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		1,999.00000	2,032,000		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			0.83000	0.83600			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		2,188.00000	2,220,000		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		2,449.00000	2,481,000		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		1,927.00000	1,959,000		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			2.05100	2.05500			77,521,434.92	727	3,769.00
R212	On	04/08/2011	Bond Future	2.50	Call		4,228.00000	4,267,000		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		4,691.00000	4,730,000		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		3,762.00000	3,801,000		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			1.94100	1.94500			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		5,190.00000	5,229,000		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		5,644.00000	5,682,000		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		4,735.00000	4,773,000		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			8.65700	8.63200			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		5,482.00000	5,688,000		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		5,029.00000	5,235,000		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		5,938.00000	6,144,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.72300	8.69700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		431.00000	219,000		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		835.00000	623,000		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		25.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1.00000	187,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.79100	8.76500			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		1,861.00000	1,652,000		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		2,249.00000	2,040,000		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		1,470.00000	1,261,000		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			8.85700	8.83000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,240.00000	3,026,000		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		3,613.00000	3,399,000		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		2,865.00000	2,651,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	1,000		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			13,810.38000	13,834.31000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,343.00000	3,104,000		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		3,343.00000	3,104,000		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		3,343.00000	3,104,000		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			353.32000	353.67200			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.07100	358.42600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04180	1.04010		14.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		33.00000	30,000	14.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		132.00000	112,000	14.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		2.00000	1,000	23.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		601.00000	583,000	23.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		404.00000	420,000	20.17	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		3.00000	2,000	20.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05800	1.05740		14.30	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		188.00000	185,000	15.67	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		614.00000	605,000	15.67	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		99.00000	96,000	17.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,025.00000	1,016,000	17.07	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		361.00000	359,000	14.30	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		287.00000	279,000	14.30	0.00	0	0.00
Total for Derivatives :										2,189,143,122.42	289,655	1,145,539.00
<u>i-Bonds</u>												
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		123,900,000,000.00		1,239,000	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		86,655,600,000,000.00		866,556,000	348,278,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	137,000.00
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		20,000,000,000.00		200,000	521,100,000.00
ABCP12	On	20/09/2014			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	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			0.00	0	0.00
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			0.00	0	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000		1,010,000,000,000.00		10,100,000	5,050,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	1,858,000.00
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			0.00	0	8,053,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	5,031,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
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			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
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		2,600,000,000,000.00		26,000,000	15,043,000.00
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			0.00	0	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		20,000,000,000.00		200,000	60,100,000.00
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			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP47	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	7,500,000.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,051,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

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
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
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	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			0.00	0	20,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000,000.00	50,000,000	50,000,000.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000,000.00	50,000,000	50,000,000.00
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		10,000,000,000,000.00	100,000,000,000.00	100,000,000	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	21,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	74,113,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		54,000,000,000,000.00	540,000,000	540,000,000	353,030,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			2,870,000,000,000.00	28,700,000	52,350,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
EQ103L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ147L	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			24,300,000,000,000.00	243,000,000	150,000,000.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	250,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			693,750,000.00	75,000	112,349,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,000,000,000,000.00	100,000,000	377,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			235,500,000,000.00	30,000,000	60,273,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	131,217,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,085,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	10,500,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC52	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC53	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC54	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC56	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
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	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,017,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,063,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	600,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	39.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT08 On 22/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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			0.00	0	6,196,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,028,000.00
HWAY3On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500				0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	12,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000				0.00	0	43,071,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		18,800,000,000,000.00	188,000,000	94,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000		108,500,000,000,000.00		1,085,000,000	452,000,000.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	107,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	29,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	4,033,000.00
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			0.00	0	93,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	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		2,800,000,000,000.00		28,000,000	14,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	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		30,000,000,000.00		300,000	150,000.00
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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		104,000,000,000.00	104,000,000,000.00	1,040,000	520,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,066,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,011,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	12,107,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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
PR2A4I	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	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
PR2C4	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
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.46000	5.45000		2,636,088,000,000.00		482,800,000	109,400,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.41000	7.40000		86,815,065,945,660.00		11,715,933,326	9,889,417,500.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42000	8.40000		70,272,280,719,400.00		8,345,876,570	11,523,312,570.00
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		998,570,000,000.00		818,500,000	2,891,463,500.00
R197	On	07/12/2023	Spot Bond			2.51000	2.51000		455,267,130,770.00		181,381,327	475,352,828.00
R201	On	21/12/2014	Spot Bond			7.05000	7.04500		5,759,850,000,000.00		817,000,000	3,356,855,000.00
R202	On	07/12/2033	Spot Bond			2.50000	2.50000		557,350,000,000.00		222,940,000	1,126,202,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.96000	7.94500			25,458,468,000,000.00	3,198,300,000	4,987,701,000.00
R204	On	21/12/2018	Spot Bond			8.12000	8.10000			23,281,383,860,000.00	2,867,165,500	5,201,774,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83500	6.83000			25,330,510,000,000.00	3,706,000,000	4,979,824,000.00
R207	On	15/01/2020	Spot Bond			8.18500	8.16000			38,123,667,380,000.00	4,657,748,000	6,508,947,800.00
R208	On	31/03/2021	Spot Bond			8.21500	8.20000			61,946,604,050,000.00	7,540,670,000	7,983,411,000.00
R209	On	31/03/2036	Spot Bond			8.60500	8.59000			33,459,897,125,000.00	3,888,425,000	9,802,803,000.00
R210	On	31/03/2028	Spot Bond			2.54000	2.54000			391,134,600,000.00	153,990,000	415,261,000.00
R211	On	31/01/2017	Spot Bond			1.97000	1.97000			507,010,531,440.00	257,365,752	925,528,000.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			483,840,000,000.00	192,000,000	251,140,000.00
R213	On	28/02/2031	Spot Bond			8.61500	8.59000			2,591,392,000,000.00	300,800,000	694,200,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,931,000,000,000.00	1,374,000,000	1,826,850,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			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			0.00	0	16,538,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,059,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,025,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			21,321,000,000.00	3,708,000	3,558,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	32,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			30,000,000.00	300,000	150,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN825	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
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	0.00
T018	On	15/07/2014			100.00000	100.00000		99,900,000,000,000.00	999,000,000	2,999,000,000.00	
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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			0.00	0	1,007,584,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	250,381,000.00
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			0.00	0	12,137,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	24,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							834,700,394,092,270.00	55,309,113,475	81,856,359,937.00
Grand Total:							834,702,583,235,393.00	55,309,403,130	81,857,505,476.00