



Daily MTM Report

Daily summary for: 07/04/2011

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			6.74430	6.74720		13.24	55,134,652.50	8,175	410,286.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		18.00000	17,000	16.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		721.00000	723,000	16.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		16.00000	14,000	16.39	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		769.00000	770,000	16.39	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		21.00000	20,000	15.97	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		674.00000	676,000	15.97	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		183.00000	177,000	13.41	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		136.00000	133,000	13.41	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		493.00000	493,000	15.13	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		40.00000	37,000	15.13	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		366.00000	366,000	14.50	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		63.00000	60,000	14.50	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,257.00000	1,259,000	18.49	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	3,000	18.49	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,059.00000	1,062,000	17.65	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		6.00000	6,000	17.65	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		537.00000	538,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		34.00000	32,000	15.34	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		29.00000	27,000	15.55	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		582.00000	583,000	15.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		407.00000	407,000	14.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		54.00000	51,000	14.71	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		327.00000	326,000	14.29	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		74.00000	70,000	14.29	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		628.00000	629,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		25.00000	23,000	15.76	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		289.00000	288,000	14.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		86.00000	82,000	14.08	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		212.00000	207,000	13.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		115.00000	113,000	13.58	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		116.00000	111,000	13.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		219.00000	217,000	13.66	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		253.00000	252,000	13.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		100.00000	96,000	13.87	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		315.00000	310,000	14.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		68.00000	66,000	14.08	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		187.00000	185,000	13.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		134.00000	129,000	13.45	0.00	0	100.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.84330	6.84730		14.49	1,745,041.50	255	114,417.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		54.00000	53,000	19.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,257.00000	1,260,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		52.00000	50,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,305.00000	1,307,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		58.00000	56,000	19.56	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,211.00000	1,213,000	19.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,025.00000	1,027,000	18.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		72.00000	70,000	18.68	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		121.00000	118,000	16.92	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		674.00000	675,000	16.92	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		292.00000	287,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		245.00000	244,000	14.50	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		248.00000	244,000	14.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		301.00000	301,000	14.71	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		716.00000	717,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		113.00000	110,000	17.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		846.00000	847,000	17.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		93.00000	90,000	17.80	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		346.00000	342,000	14.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		199.00000	199,000	14.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.93940	6.94290		14.85	1,179,698.00	170	8,649.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		221.00000	217,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		628.00000	628,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		210.00000	205,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		667.00000	666,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		233.00000	229,000	16.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		590.00000	590,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04130	7.04530		15.18	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		422.00000	418,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		413.00000	413,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		402.00000	398,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		443.00000	443,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		445.00000	441,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		386.00000	386,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		439.00000	434,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		394.00000	393,000	15.14	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00910	9.00840		18.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,357.00000	1,351,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,549.00000	1,542,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,341.00000	1,335,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,583.00000	1,576,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,373.00000	1,368,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,515.00000	1,509,000	18.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.74430	6.74720			13.24	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			6,340.00000	5,980,000	14.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			36,620.00000	36,550,000	14.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			5,428.00000	5,099,000	14.71	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			40,708.00000	40,669,000	14.71	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			7,397.00000	7,004,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			32,677.00000	32,574,000	14.29	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	7.35	Call		2,481.00000	2,287,000	15.76	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		62,761.00000	62,857,000	15.76	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.84330	6.84730		14.49	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		18,435.00000	18,087,000	15.59	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		43,705.00000	43,757,000	15.59	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		17,146.00000	16,811,000	15.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		47,416.00000	47,481,000	15.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		19,833.00000	19,472,000	15.37	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		40,103.00000	40,142,000	15.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			10.99430	11.00110		12.18	681,646.60	62	26,959.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		42.00000	39,000	14.46	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		891.00000	895,000	14.46	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		38.00000	35,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		937.00000	941,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		47.00000	43,000	14.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		846.00000	849,000	14.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		383.00000	373,000	12.44	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		132.00000	129,000	12.44	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		546.00000	547,000	13.39	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		97.00000	91,000	13.39	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		79.00000	73,000	13.65	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		628.00000	629,000	13.65	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		35.00000	31,000	14.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		984.00000	987,000	14.73	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future			11.13500	11.14320		13.89	0.00	0	29,955.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		291.00000	285,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		648.00000	650,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		276.00000	271,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		683.00000	686,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		306.00000	300,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		613.00000	615,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		249.00000	244,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		756.00000	759,000	14.94	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		159.00000	155,000	15.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,116.00000	1,120,000	15.90	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.26780	11.27510		14.27	563,390.00	50	456.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		405.00000	401,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		780.00000	783,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		390.00000	386,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		815.00000	818,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		421.00000	417,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		746.00000	749,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		268.00000	265,000	15.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,193.00000	1,197,000	15.91	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07920	0.07900		16.30	792.00	10	657.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		67.00000	68,000	18.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		667.00000	648,000	18.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	7,000	21.40	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	0.10	Put		1,607.00000	1,587,000	21.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		467.00000	482,000	15.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		67.00000	62,000	15.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08050	0.08030		20.55	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		384.00000	393,000	17.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		354.00000	343,000	17.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		137.00000	139,000	20.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1,107.00000	1,089,000	20.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,058.00000	1,076,000	14.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		28.00000	26,000	14.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.62910	9.66300		11.98	5,257,488.60	546	15,767.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		148.00000	135,000	12.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		285.00000	306,000	12.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		132.00000	120,000	12.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		319.00000	341,000	12.75	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		166.00000	151,000	12.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		253.00000	272,000	12.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.74380	9.78060		13.22	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		416.00000	393,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		285.00000	299,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		389.00000	367,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		308.00000	323,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		443.00000	420,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		262.00000	276,000	13.24	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			9.85060	9.88760		13.55	492,530.00	50	350.00
€ / R	On	19/12/2011	9.80	Call		493.00000	470,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Put		405.00000	419,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Call		468.00000	446,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Put		430.00000	445,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Call		518.00000	495,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Put		380.00000	394,000	13.53	0.00	0	0.00
AL7T	On	05/05/2011			375.42800	374.99200			0.00	0	30.00
AL7T	On	04/08/2011			380.80600	380.36200			0.00	0	0.00
ALBI	On	05/05/2011			345.12200	344.79300			0.00	0	1,070.00
ALBI	On	04/08/2011			350.06600	349.73100			0.00	0	0.00
AU\$ / R	On	13/06/2011			7.00690	6.98740		9.83	3,153,105.00	450	13,468.00
AU\$ / R	On	13/06/2011	6.65	Call		363.00000	379,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.65	Put		26.00000	22,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Call		321.00000	336,000	10.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Put		34.00000	29,000	10.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Call		407.00000	424,000	11.27	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Put		20.00000	17,000	11.27	0.00	0	0.00
AU\$ / R	On	19/09/2011			7.02220	7.00490		10.67	1,755,550.00	250	8,820.00
AU\$ / R	On	19/09/2011	6.65	Call		431.00000	444,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.65	Put		76.00000	72,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Call		394.00000	406,000	11.20	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Put		89.00000	84,000	11.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		470.00000	484,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		65.00000	62,000	11.37	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.03930	7.02290		10.99	1,759,825.00	250	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		481.00000	493,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		108.00000	104,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		446.00000	457,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		123.00000	118,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		517.00000	529,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		94.00000	90,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03490	8.04070		13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,295.00000	1,290,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		554.00000	555,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,266.00000	1,261,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		575.00000	576,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,325.00000	1,320,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		534.00000	535,000	13.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.02050	7.03430		10.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		215.00000	200,000	11.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		81.00000	80,000	11.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		181.00000	167,000	10.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		97.00000	97,000	10.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		250.00000	236,000	11.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		66.00000	66,000	11.28	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.10380	7.12000		11.03	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	7.25	Call		163.00000	155,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		293.00000	301,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		146.00000	139,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		326.00000	335,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		181.00000	172,000	11.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		261.00000	268,000	11.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.35250	7.36390		14.12	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		351.00000	341,000	15.22	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		87.00000	89,000	15.22	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		314.00000	304,000	15.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		100.00000	102,000	15.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		389.00000	378,000	15.44	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		75.00000	76,000	15.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.46400	7.47720		15.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		237.00000	231,000	15.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		410.00000	417,000	15.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		220.00000	215,000	15.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		443.00000	451,000	15.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		255.00000	249,000	15.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		378.00000	385,000	15.45	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.91800	155.81700			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.07000	157.96800			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			346.15500	345.82300			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		31,770.00000	28,450,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		31,870.00000	28,550,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		31,670.00000	28,350,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.11300	350.77500			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		27,750.00000	31,130,000		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		27,650.00000	31,030,000		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		27,850.00000	31,230,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	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	05/05/2011	Index Future			150.21600	150.16800			0.00	0	63.00
IGOV	On	04/08/2011	Index Future			152.36700	152.31800			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.58500	406.35400			0.00	0	336.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59300	5.59000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.64800	5.62000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.66000	5.65000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.70900	5.71000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.79900	5.79000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.89300	5.92000			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36900	6.34000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.83500	6.84000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.34100	7.34000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.76400	7.74000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.12600	8.09000			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.32000	8.34000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	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	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.18400	338.87100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.04200	343.72300			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.73700	7.73800		3.75	0.00	0	2,405.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Call		536.00000	529,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		487.00000	476,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		649.00000	643,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		395.00000	385,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		436.00000	429,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		592.00000	581,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		348.00000	341,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		710.00000	699,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.88600	7.88700		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		517.00000	514,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,021.00000	2,014,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		580.00000	577,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,888.00000	1,881,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		461.00000	458,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,161.00000	2,154,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,929.00000	2,922,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		243.00000	240,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,760.00000	1,753,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		647.00000	644,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		968.00000	965,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,304.00000	1,297,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,850.00000	1,848,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		651.00000	645,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.05300	8.05400		4.25	5,746,104.48	48	3,732.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,917.00000	1,916,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Put		1,211.00000	1,207,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,026.00000	2,024,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,141.00000	1,136,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,812.00000	1,810,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,286.00000	1,280,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.24300	8.24500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,325.00000	2,326,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,470.00000	1,464,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,427.00000	2,428,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,405.00000	1,400,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,225.00000	2,226,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,537.00000	1,531,000	4.24	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	05/05/2011	Bond Future			8.72600	8.73700		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,415.00000	1,446,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,294.00000	1,222,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,668.00000	1,704,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,081.00000	1,015,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,187.00000	1,212,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,534.00000	1,456,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,221.00000	7,118,000	9.86	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	05/05/2011	Bond Future	8.00	Call		21.00000	20,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.81800	8.82900		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,002.00000	1,017,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,493.00000	6,407,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,119.00000	1,135,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,120.00000	6,036,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		896.00000	909,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,879.00000	6,791,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,760.00000	5,678,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,245.00000	1,264,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,600.00000	3,533,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,409.00000	2,443,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,556.00000	3,601,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,455.00000	2,399,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,210.00000	8,289,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		623.00000	602,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.91000	8.92200		11.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,458.00000	4,507,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,760.00000	3,702,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,699.00000	4,750,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,558.00000	3,501,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,223.00000	4,271,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,972.00000	3,912,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.00500	9.01700		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,999.00000	5,045,000	12.33	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	02/02/2012	Bond Future	9.00	Put		5,149.00000	5,089,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,224.00000	5,272,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,934.00000	4,876,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,779.00000	4,824,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,371.00000	5,311,000	12.30	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	05/05/2011	Bond Future			208.72812	208.80186			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,502.00000	1,428,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Call		1,452.00000	1,378,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Call		1,552.00000	1,478,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.01866	232.00533			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		5.00000	19,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Put		45.00000	31,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	231.95	Call		55.00000	69,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	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	05/05/2011	Bond Future			7.34900	7.36500		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,266.00000	1,310,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		40.00000	32,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,412.00000	1,458,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		28.00000	22,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,124.00000	1,166,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		56.00000	47,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.48500	7.50300		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		491.00000	508,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,251.00000	1,215,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		549.00000	567,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,159.00000	1,123,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		438.00000	453,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,350.00000	1,311,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.63700	7.65600		3.50	4,786,596.45	45	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,684.00000	1,715,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		733.00000	711,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,775.00000	1,807,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		687.00000	666,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,595.00000	1,625,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		782.00000	759,000	3.56	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	02/02/2012	Bond Future			7.80900	7.83100		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,934.00000	1,968,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		867.00000	844,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,018.00000	2,053,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		824.00000	803,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,852.00000	1,885,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		911.00000	888,000	3.56	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	05/05/2011	Bond Future			0.34800	0.35800			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,804.00000	42,097,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,832.00000	43,125,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,765.00000	41,058,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	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	05/05/2011	Bond Future			8.24800	8.28500		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		562.00000	638,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		732.00000	628,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		682.00000	769,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		609.00000	516,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		457.00000	522,000	5.64	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	05/05/2011	Bond Future	8.20	Put		871.00000	756,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.37600	8.41500		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		644.00000	695,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,607.00000	2,476,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		718.00000	772,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,442.00000	2,314,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		576.00000	623,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,779.00000	2,644,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.51400	8.55500		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,816.00000	1,903,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,063.00000	1,966,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,930.00000	2,021,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,952.00000	1,859,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,705.00000	1,789,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,178.00000	2,078,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.66400	8.70700		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,528.00000	2,622,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,343.00000	2,252,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,645.00000	2,742,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,245.00000	2,157,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,413.00000	2,505,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,443.00000	2,350,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future			8.39300	8.41900		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		994.00000	1,068,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		553.00000	485,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,163.00000	1,245,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		451.00000	391,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		839.00000	905,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		670.00000	594,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.51300	8.54100		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		582.00000	614,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,496.00000	3,379,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		651.00000	686,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,291.00000	3,178,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		518.00000	547,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,706.00000	3,587,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.63700	8.66600		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,521.00000	2,597,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,092.00000	2,020,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,662.00000	2,740,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,979.00000	1,909,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,384.00000	2,457,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,210.00000	2,135,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.76800	8.79900		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,409.00000	3,492,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,421.00000	2,351,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,551.00000	3,636,000	8.28	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	02/02/2012	Bond Future	9.05	Put		2,320.00000	2,251,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,270.00000	3,351,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,527.00000	2,454,000	8.23	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	05/05/2011	Bond Future			7.02400	7.07200		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,049.00000	1,158,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		19.00000	11,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,163.00000	1,274,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		13.00000	8,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		938.00000	1,044,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		27.00000	17,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.16900	7.22300		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		347.00000	390,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		839.00000	764,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		392.00000	439,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		774.00000	702,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		307.00000	347,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		910.00000	831,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.33100	7.39100		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,195.00000	1,271,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		484.00000	441,000	2.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Call		1,261.00000	1,340,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		452.00000	411,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,130.00000	1,205,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		518.00000	473,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.52900	7.59700		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,323.00000	1,398,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		613.00000	568,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,381.00000	1,457,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		584.00000	539,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,266.00000	1,339,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		644.00000	597,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.47600	8.48700		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		827.00000	847,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		752.00000	709,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		984.00000	1,008,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		622.00000	582,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		686.00000	702,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		900.00000	852,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.58800	8.60000		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		934.00000	950,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,923.00000	2,872,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,032.00000	1,049,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,734.00000	2,683,000	8.21	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	04/08/2011	Bond Future	8.20	Call		843.00000	857,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,121.00000	3,068,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.69900	8.71200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,588,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,350.00000	2,310,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,702.00000	2,735,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,223.00000	2,186,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,416.00000	2,446,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,482.00000	2,441,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.81800	8.83000		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,526.00000	3,557,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,630.00000	2,598,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,677.00000	3,708,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,520.00000	2,487,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,371.00000	3,401,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,738.00000	2,704,000	9.19	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	05/05/2011	Bond Future			8.50200	8.52300		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		771.00000	819,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		911.00000	831,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		925.00000	980,000	8.40	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	05/05/2011	Bond Future	8.55	Put		761.00000	688,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		634.00000	675,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,080.00000	993,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.60100	8.62300		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		940.00000	976,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,194.00000	3,099,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,040.00000	1,079,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,988.00000	2,896,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		847.00000	880,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,409.00000	3,311,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.70400	8.72700		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,631.00000	2,695,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,498.00000	2,428,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,784.00000	2,851,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,362.00000	2,295,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,481.00000	2,543,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,638.00000	2,566,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.81000	8.83400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,744.00000	3,815,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,810.00000	2,745,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,903.00000	3,977,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,690.00000	2,628,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,587.00000	3,657,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,933.00000	2,867,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011			8.79900	8.81000		13.50	0.00	0	21,100.00
R209	On	05/05/2011	8.50	Call		289.00000	293,000	13.17	0.00	0	0.00
R209	On	05/05/2011	8.50	Put		2,812.00000	2,729,000	13.17	0.00	0	0.00
R209	On	05/05/2011	8.55	Call		374.00000	380,000	13.19	0.00	0	0.00
R209	On	05/05/2011	8.55	Put		2,481.00000	2,399,000	13.19	0.00	0	0.00
R209	On	05/05/2011	8.45	Call		219.00000	221,000	13.15	0.00	0	0.00
R209	On	05/05/2011	8.45	Put		3,161.00000	3,076,000	13.15	0.00	0	0.00
R209	On	04/08/2011			8.87000	8.88100		14.75	0.00	0	0.00
R209	On	04/08/2011	8.50	Call		1,282.00000	1,301,000	14.24	0.00	0	0.00
R209	On	04/08/2011	8.50	Put		4,359.00000	4,292,000	14.24	0.00	0	0.00
R209	On	04/08/2011	8.55	Call		1,415.00000	1,435,000	14.26	0.00	0	0.00
R209	On	04/08/2011	8.55	Put		4,077.00000	4,011,000	14.26	0.00	0	0.00
R209	On	04/08/2011	8.45	Call		1,157.00000	1,174,000	14.22	0.00	0	0.00
R209	On	04/08/2011	8.45	Put		4,653.00000	4,584,000	14.22	0.00	0	0.00
R209	On	04/08/2011	10.10	Call		8,880.00000	8,955,000	15.60	0.00	0	0.00
R209	On	04/08/2011	10.10	Put		266.00000	255,000	15.60	0.00	0	0.00
R209	On	03/11/2011			8.94100	8.95200		15.75	0.00	0	1,033.00
R209	On	03/11/2011	8.75	Call		2,742.00000	2,773,000	15.33	0.00	0	0.00
R209	On	03/11/2011	8.75	Put		4,327.00000	4,273,000	15.33	0.00	0	0.00
R209	On	03/11/2011	8.80	Call		2,916.00000	2,948,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Put		4,103.00000	4,050,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,577.00000	2,606,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,562.00000	4,507,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01300	9.02500		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,275.00000	4,315,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,466.00000	4,414,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,466.00000	4,508,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,276.00000	4,227,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,087.00000	4,126,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,661.00000	4,609,000	15.98	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	05/05/2011	Bond Future			125.56745	125.38934			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		611.00000	433,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		661.00000	483,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		561.00000	383,000		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	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.63200	1.63300			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,791.00000	2,797,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,062.00000	3,068,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,520.00000	2,525,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	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	05/05/2011	Bond Future			2.46000	2.45100			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,936.00000	2,022,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,451.00000	1,537,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,425.00000	2,510,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.86200	8.87200			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,465.00000	7,384,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		7,010.00000	6,930,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	7.95	Put		7,923.00000	7,843,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.94000	8.95100			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		8,061.00000	7,974,000		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		7,608.00000	7,521,000		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		8,517.00000	8,430,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.02100	9.03300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,247.00000	2,153,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,843.00000	1,750,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,654.00000	2,560,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.10600	9.11800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		911.00000	819,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		523.00000	431,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,302.00000	1,210,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,583.18000	13,601.67000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,017.00000	832,000		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		1,017.00000	832,000		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		1,017.00000	832,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			342.05700	341.69000			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			346.77900	346.40600			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.03300	1.03320		13.91	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		175.00000	172,000	13.91	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		343.00000	342,000	13.91	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		70.00000	68,000	15.75	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		738.00000	738,000	15.75	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		427.00000	424,000	12.73	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		95.00000	94,000	12.73	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.05210	1.05210		14.27	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.10	Call		251.00000	248,000	15.52	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.10	Put		730.00000	727,000	15.52	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.15	Call		156.00000	153,000	16.84	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,135.00000	1,132,000	16.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		415.00000	413,000	14.27	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		394.00000	392,000	14.27	0.00	0	0.00
Total for Derivatives :							82,256,420.13	10,361	1,001,967.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10B	On	15/03/2015	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
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			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
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
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
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
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
BIDC11	On	20/04/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	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
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
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 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
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
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013			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
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			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
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	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
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRBZ01	On 30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On 08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On 26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On 09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC43	On 30/06/2011	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
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA1	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB1	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC1	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	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	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On 19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On 21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On 16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On 01/06/2011	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
GRB82	On 28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD14	On 19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On 19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On 09/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On 18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On 09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH1B	On 09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH1C	On 09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH2A2	On 22/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH2A3	On 22/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IKH2B	On 22/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
IN669	On 10/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND116	On 19/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND117	On 26/04/2011	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
IND118	On	03/05/2011			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
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
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			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
ING28	On	30/04/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
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
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	0.00
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	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA116	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA117	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	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
IVA130	On	28/07/2011	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
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	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
LUX44	On	24/06/2011	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	19/05/2011	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	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
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2015	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
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			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	0.00
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	0.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On 31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN15	On 07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN23	On 17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN24	On 21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN30	On 06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN31	On 06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN42	On 30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED5	On	24/04/2011			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET38	On	11/05/2011			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
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On 22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On 22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01	On 31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01	On 30/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02	On 31/10/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02	On 31/05/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02	On 30/11/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC05	On 17/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC06	On 17/04/2011	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
NTC08	On	13/07/2012			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	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC1A1FOn	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1A2 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1A3 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1B1 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1C1 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1D1 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC1E1 On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2A4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2A4FOn	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2B4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2C4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2D4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP01 On	17/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2COn	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On 15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On 15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On 15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On 01/10/2012	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
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.75000	5.75000			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.70000	7.70000			0.00	0	0.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.70000	8.71000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.30000	1.28000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.62000	2.62000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.31500	7.33000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.69000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.21500	8.25000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.36000	8.38500			0.00	0	0.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.99000	7.03500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.44500	8.45500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.47500	8.49500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78000	8.79000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.72000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.15000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.73000	2.72000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.84000	8.85000			0.00	0	0.00
R220C	On	15/09/2011	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
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	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
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	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
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN48	On	22/02/2012	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SYN79&	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79&	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80&	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN801	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80&	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80&	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80&	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	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
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			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			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	0.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			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
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total for j-Bonds :							0.00	0	0.00
Grand Total:							82,256,420.13	10,361	1,001,967.00