



Daily MTM Report

Daily summary for: 08/04/2011

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			6.70770	6.74430		13.08	72,027,282.60	10,738	410,978.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		17.00000	14,000	16.30	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		723.00000	756,000	16.30	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		14.00000	12,000	16.52	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		770.00000	804,000	16.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		20.00000	16,000	16.09	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		676.00000	708,000	16.09	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		177.00000	153,000	13.08	99,450.00	650	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		133.00000	145,000	13.08	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		493.00000	523,000	15.23	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		37.00000	31,000	15.23	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		366.00000	393,000	14.59	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		60.00000	51,000	14.59	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,259.00000	1,295,000	18.67	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	3,000	18.67	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,062.00000	1,097,000	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		6.00000	5,000	17.81	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		538.00000	569,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		32.00000	27,000	15.44	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		27.00000	23,000	15.66	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		583.00000	615,000	15.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		407.00000	435,000	14.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		51.00000	43,000	14.80	27,950.00	650	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		326.00000	352,000	14.37	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		70.00000	60,000	14.37	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		629.00000	661,000	15.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		23.00000	19,000	15.87	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		288.00000	312,000	14.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		82.00000	70,000	14.16	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		207.00000	181,000	13.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		113.00000	123,000	13.26	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		111.00000	97,000	13.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		217.00000	239,000	13.73	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		252.00000	275,000	13.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		96.00000	83,000	13.94	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		310.00000	280,000	13.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		66.00000	72,000	13.79	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		185.00000	205,000	13.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		129.00000	113,000	13.51	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		0.00000	174,000	13.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		0.00000	132,000	13.30	23,100.00	175	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.80630	6.84330		14.58	12,224,114.80	1,796	115,407.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		53.00000	51,000	20.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,260.00000	1,295,000	20.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		50.00000	48,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,307.00000	1,342,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		56.00000	54,000	19.89	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,213.00000	1,248,000	19.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,027.00000	1,061,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		70.00000	67,000	19.00	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		118.00000	112,000	17.23	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		675.00000	706,000	17.23	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		287.00000	268,000	14.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		244.00000	262,000	14.58	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		244.00000	231,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		301.00000	325,000	15.02	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		717.00000	749,000	17.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		110.00000	105,000	17.45	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		847.00000	880,000	18.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		90.00000	86,000	18.12	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		342.00000	320,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		199.00000	214,000	14.61	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.90210	6.93940		14.81	96,629.40	14	8,649.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		217.00000	206,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		628.00000	654,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		205.00000	195,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		666.00000	693,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		229.00000	217,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		590.00000	615,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.00260	7.04130		15.11	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		418.00000	398,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		413.00000	431,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		398.00000	380,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		443.00000	463,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		441.00000	418,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		386.00000	401,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		434.00000	412,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		393.00000	409,000	15.11	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.97370	9.00910		18.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,351.00000	1,335,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,542.00000	1,561,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,335.00000	1,319,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,576.00000	1,595,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,368.00000	1,351,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,509.00000	1,527,000	18.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.70770	6.74430			13.08	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		5,980.00000	5,103,000	14.59		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		36,550.00000	39,333,000	14.59		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		5,099.00000	4,335,000	14.80		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		40,669.00000	43,565,000	14.80		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	7.00	Call		7,004.00000	6,001,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		32,574.00000	35,231,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,287.00000	1,918,000	15.87	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		62,857.00000	66,148,000	15.87	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.80630	6.84330		14.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		18,087.00000	17,162,000	15.90	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		43,757.00000	46,532,000	15.90	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		16,811.00000	15,960,000	16.13	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		47,481.00000	50,330,000	16.13	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		19,472.00000	18,468,000	15.68	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		40,142.00000	42,838,000	15.68	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			10.98270	10.99430		12.40	2,745,675.00	250	26,959.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		39.00000	39,000	14.70	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		895.00000	906,000	14.70	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		35.00000	35,000	14.83	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		941.00000	952,000	14.83	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		43.00000	43,000	14.56	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		849.00000	860,000	14.56	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		373.00000	367,000	12.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		129.00000	134,000	12.59	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		547.00000	557,000	13.62	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		91.00000	90,000	13.62	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		73.00000	73,000	13.89	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		629.00000	640,000	13.89	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	13/06/2011	Foreign Exchange Future	11.95	Call		31.00000	31,000	14.97	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		987.00000	998,000	14.97	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.12470	11.13500		13.91	1,112,470.00	100	30,055.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		285.00000	283,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		650.00000	658,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		271.00000	269,000	14.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		686.00000	694,000	14.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		300.00000	298,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		615.00000	623,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		244.00000	243,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		759.00000	768,000	15.06	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		155.00000	154,000	15.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,120.00000	1,129,000	15.99	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.25800	11.26780		14.31	0.00	0	456.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		401.00000	398,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		783.00000	790,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		386.00000	383,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		818.00000	825,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		417.00000	413,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		749.00000	755,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		265.00000	262,000	15.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,197.00000	1,204,000	15.94	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07890	0.07920		16.53	0.00	0	657.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		68.00000	63,000	18.92	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	0.09	Put		648.00000	673,000	18.92	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	6,000	21.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,587.00000	1,616,000	21.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		482.00000	457,000	15.74	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		62.00000	67,000	15.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08010	0.08050		20.69	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		393.00000	374,000	17.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		343.00000	364,000	17.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		139.00000	132,000	20.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1,089.00000	1,122,000	20.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,076.00000	1,039,000	14.68	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		26.00000	29,000	14.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.66730	9.62910		11.89	309,353.60	32	15,797.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		135.00000	144,000	12.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		306.00000	277,000	12.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		120.00000	128,000	12.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		341.00000	311,000	12.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		151.00000	162,000	12.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		272.00000	245,000	12.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.78050	9.74380		13.22	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		393.00000	412,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		299.00000	282,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		367.00000	386,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		323.00000	306,000	13.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		420.00000	440,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		276.00000	260,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.88570	9.85060		13.53	0.00	0	350.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		470.00000	487,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		419.00000	401,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		446.00000	463,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		445.00000	427,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		495.00000	513,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		394.00000	377,000	13.50	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.42100	375.42800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			381.81400	380.80600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			346.44700	345.12200			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			351.41000	350.06600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01120	7.00690		9.81	0.00	0	13,468.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		379.00000	383,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		22.00000	22,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		336.00000	339,000	10.93	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		29.00000	28,000	10.93	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		424.00000	427,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		17.00000	16,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02590	7.02220		10.67	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		444.00000	447,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		72.00000	71,000	11.32	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	6.70	Call		406.00000	409,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		84.00000	83,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		484.00000	487,000	11.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		62.00000	61,000	11.41	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.04190	7.03930		10.97	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		493.00000	494,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		104.00000	102,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		457.00000	459,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		118.00000	117,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		529.00000	531,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		90.00000	89,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03690	8.03490		13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,290.00000	1,292,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		555.00000	555,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,261.00000	1,263,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		576.00000	576,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,320.00000	1,322,000	13.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		535.00000	535,000	13.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.00430	7.02050		10.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		200.00000	188,000	10.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		80.00000	84,000	10.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		167.00000	155,000	10.68	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		97.00000	101,000	10.68	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		236.00000	223,000	11.17	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	13/06/2011	Foreign Exchange Future	6.85	Put		66.00000	69,000	11.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08770	7.10380		11.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		155.00000	150,000	11.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		301.00000	312,000	11.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		139.00000	135,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		335.00000	347,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		172.00000	167,000	11.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		268.00000	279,000	11.44	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.36350	7.35250		14.10	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		341.00000	347,000	15.24	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		89.00000	84,000	15.24	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		304.00000	311,000	15.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		102.00000	98,000	15.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		378.00000	386,000	15.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		76.00000	73,000	15.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.47470	7.46400		15.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		231.00000	235,000	15.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		417.00000	410,000	15.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		215.00000	219,000	15.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		451.00000	444,000	15.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		249.00000	253,000	15.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		385.00000	378,000	15.47	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.24200	155.91800			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.39900	158.07000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			347.34600	346.15500			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		28,450.00000	16,540,000		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		28,550.00000	16,640,000		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		28,350.00000	16,440,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.32200	351.11300			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		31,130.00000	43,220,000		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		31,030.00000	43,120,000		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		31,230.00000	43,320,000		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			150.18600	150.21600			0.00	0	63.00
IGOV	On	04/08/2011	Index Future			152.33800	152.36700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.66300	406.58500			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59000	5.59300			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.62000	5.64800			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65000	5.66000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.70000	5.70900			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.79000	5.79900			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.90000	5.89300			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.33000	6.36900			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.81000	6.83500			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.30000	7.34100			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.69000	7.76400			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.04000	8.12600			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.30000	8.32000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
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			341.22500	339.18400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			346.11400	344.04200			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.70500	7.73700		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		529.00000	591,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		476.00000	406,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		643.00000	713,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		385.00000	324,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		429.00000	482,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		581.00000	503,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		341.00000	386,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		699.00000	612,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.85100	7.88600		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		514.00000	552,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,014.00000	1,917,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		577.00000	617,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,881.00000	1,786,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		458.00000	492,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,154.00000	2,053,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,922.00000	2,808,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		240.00000	261,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,753.00000	1,662,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		644.00000	688,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		965.00000	1,023,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,297.00000	1,220,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,848.00000	1,935,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		645.00000	597,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.01500	8.05300		4.25	0.00	0	3,732.00

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	Call		1,916.00000	1,993,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,207.00000	1,146,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,024.00000	2,104,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,136.00000	1,078,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,810.00000	1,885,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,280.00000	1,218,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.20300	8.24300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,326.00000	2,402,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,464.00000	1,405,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,428.00000	2,506,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,400.00000	1,343,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,226.00000	2,300,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,531.00000	1,470,000	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			8.63400	8.72600		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,446.00000	1,928,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,222.00000	838,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,704.00000	2,233,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,015.00000	678,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,212.00000	1,645,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,456.00000	1,023,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Put		7,118.00000	6,269,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		20.00000	37,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.72200	8.81800		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,017.00000	1,240,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,407.00000	5,744,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,135.00000	1,377,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,036.00000	5,392,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		909.00000	1,114,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,791.00000	6,110,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,678.00000	5,054,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,264.00000	1,525,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,533.00000	3,057,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,443.00000	2,853,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,601.00000	4,121,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,399.00000	2,034,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,289.00000	9,050,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		602.00000	477,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.81200	8.91000		11.75	63,811,004.10	541	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,507.00000	4,999,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,702.00000	3,307,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,750.00000	5,257,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,501.00000	3,121,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,271.00000	4,747,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,912.00000	3,501,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.90300	9.00500		12.50	0.00	0	2,500.00

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	Call		5,045.00000	5,521,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,089.00000	4,660,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,272.00000	5,760,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,876.00000	4,459,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,824.00000	5,287,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,311.00000	4,869,000	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			208.73261	208.72812			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,428.00000	1,433,000		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		1,378.00000	1,383,000		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		1,478.00000	1,483,000		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			231.81184	232.01866			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		19.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	188,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00

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	232.05	Put		31.00000	238,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		69.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	138,000		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			7.32200	7.34900		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,310.00000	1,389,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		32.00000	25,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,458.00000	1,539,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		22.00000	17,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,166.00000	1,242,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		47.00000	36,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.45600	7.48500		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		508.00000	537,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,215.00000	1,157,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		567.00000	599,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,123.00000	1,068,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		453.00000	480,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,311.00000	1,251,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.60400	7.63700		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,715.00000	1,772,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		711.00000	677,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,807.00000	1,865,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		666.00000	632,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,625.00000	1,680,000	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	03/11/2011	Bond Future	7.95	Put		759.00000	722,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.77400	7.80900		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,968.00000	2,024,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		844.00000	810,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,053.00000	2,110,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		803.00000	770,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,885.00000	1,939,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		888.00000	852,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34800	0.34800			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	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		43,125.00000	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		41,058.00000	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			8.21200	8.24800		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		638.00000	719,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		628.00000	534,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		769.00000	861,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		516.00000	433,000	5.68	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	Call		522.00000	592,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		756.00000	651,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.33700	8.37600		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		695.00000	748,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,476.00000	2,346,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		772.00000	830,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,314.00000	2,189,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		623.00000	672,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,644.00000	2,510,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.47300	8.51400		6.50	21,742,030.73	217	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,903.00000	1,993,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,966.00000	1,871,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,021.00000	2,114,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,859.00000	1,767,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,789.00000	1,875,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,078.00000	1,979,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.62100	8.66400		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,622.00000	2,719,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,252.00000	2,163,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,742.00000	2,842,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,157.00000	2,071,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,505.00000	2,599,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,350.00000	2,258,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017			Price Contribution	100.00000	100.00000		0.00	0	0.00
R204	On	05/05/2011			Bond Future	8.35100	8.39300	6.75	0.00	0	100.00
R204	On	05/05/2011	8.50	Call	Bond Future		1,068.00000	1,205,000	6.66	0	0.00
R204	On	05/05/2011	8.50	Put	Bond Future		485.00000	392,000	6.66	0	0.00
R204	On	05/05/2011	8.55	Call	Bond Future		1,245.00000	1,395,000	6.68	0	0.00
R204	On	05/05/2011	8.55	Put	Bond Future		391.00000	311,000	6.68	0	0.00
R204	On	05/05/2011	8.45	Call	Bond Future		905.00000	1,029,000	6.64	0	0.00
R204	On	05/05/2011	8.45	Put	Bond Future		594.00000	488,000	6.64	0	0.00
R204	On	04/08/2011			Bond Future	8.46900	8.51300	7.50	0.00	0	0.00
R204	On	04/08/2011	8.00	Call	Bond Future		614.00000	670,000	7.22	0	0.00
R204	On	04/08/2011	8.00	Put	Bond Future		3,379.00000	3,202,000	7.22	0	0.00
R204	On	04/08/2011	8.05	Call	Bond Future		686.00000	748,000	7.23	0	0.00
R204	On	04/08/2011	8.05	Put	Bond Future		3,178.00000	3,006,000	7.23	0	0.00
R204	On	04/08/2011	7.95	Call	Bond Future		547.00000	598,000	7.20	0	0.00
R204	On	04/08/2011	7.95	Put	Bond Future		3,587.00000	3,405,000	7.20	0	0.00
R204	On	03/11/2011			Bond Future	8.59100	8.63700	7.75	15,791,468.00	158	2,034.00
R204	On	03/11/2011	8.75	Call	Bond Future		2,597.00000	2,723,000	7.64	0	0.00
R204	On	03/11/2011	8.75	Put	Bond Future		2,020.00000	1,910,000	7.64	0	0.00
R204	On	03/11/2011	8.80	Call	Bond Future		2,740.00000	2,871,000	7.66	0	0.00
R204	On	03/11/2011	8.80	Put	Bond Future		1,909.00000	1,804,000	7.66	0	0.00
R204	On	03/11/2011	8.70	Call	Bond Future		2,457.00000	2,580,000	7.61	0	0.00
R204	On	03/11/2011	8.70	Put	Bond Future		2,135.00000	2,022,000	7.61	0	0.00
R204	On	02/02/2012			Bond Future	8.72000	8.76800	8.25	0.00	0	0.00
R204	On	02/02/2012	9.00	Call	Bond Future		3,492.00000	3,626,000	8.25	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	9.00	Put		2,351.00000	2,247,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,636.00000	3,774,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,251.00000	2,151,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,351.00000	3,482,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,454.00000	2,347,000	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			6.99700	7.02400		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,158.00000	1,220,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		11.00000	8,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,274.00000	1,337,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		8.00000	5,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,044.00000	1,105,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		17.00000	13,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.13900	7.16900		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		390.00000	415,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		764.00000	722,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		439.00000	466,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		702.00000	663,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		347.00000	369,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		831.00000	787,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.29600	7.33100		2.50	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	7.75	Call		1,271.00000	1,317,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		441.00000	417,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,340.00000	1,386,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		411.00000	388,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,205.00000	1,249,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		473.00000	448,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.49000	7.52900		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,398.00000	1,441,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		568.00000	542,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,457.00000	1,502,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		539.00000	515,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,339.00000	1,382,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		597.00000	571,000	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			8.43900	8.47600		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		847.00000	951,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		709.00000	599,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,008.00000	1,125,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		582.00000	485,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		702.00000	794,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		852.00000	730,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.55000	8.58800		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		950.00000	1,017,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,872.00000	2,725,000	8.19	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	8.30	Call		1,049.00000	1,122,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,683.00000	2,543,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		857.00000	920,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,068.00000	2,917,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.65900	8.69900		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,588.00000	2,700,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,310.00000	2,203,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,735.00000	2,851,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,186.00000	2,083,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,446.00000	2,554,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,441.00000	2,330,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.77600	8.81800		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,557.00000	3,680,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,598.00000	2,498,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,708.00000	3,834,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,487.00000	2,390,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,401.00000	3,520,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,704.00000	2,600,000	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			8.45500	8.50200		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		819.00000	957,000	8.38	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	8.50	Put		831.00000	682,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		980.00000	1,135,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		688.00000	556,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		675.00000	795,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		993.00000	826,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.55300	8.60100		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		976.00000	1,067,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,099.00000	2,904,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,079.00000	1,178,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,896.00000	2,708,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		880.00000	964,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,311.00000	3,108,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.65300	8.70400		9.75	26,148,540.40	295	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,695.00000	2,849,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,428.00000	2,285,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,851.00000	3,011,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,295.00000	2,158,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,543.00000	2,692,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,566.00000	2,418,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.75800	8.81000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,815.00000	3,981,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,745.00000	2,615,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,977.00000	4,146,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,628.00000	2,501,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,657.00000	3,818,000	10.05	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	02/02/2012	Bond Future	8.95	Put		2,867.00000	2,732,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.68300	8.79900		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		293.00000	505,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,729.00000	2,011,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		380.00000	636,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,399.00000	1,725,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		221.00000	394,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,076.00000	2,319,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.75000	8.87000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,301.00000	1,633,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,292.00000	3,675,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,435.00000	1,791,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,011.00000	3,417,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,174.00000	1,484,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,584.00000	3,945,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,955.00000	9,834,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		255.00000	184,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.81800	8.94100		15.75	6,381,893.50	85	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,773.00000	3,222,000	15.33	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	8.75	Put		4,273.00000	3,762,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,948.00000	3,415,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,050.00000	3,557,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,606.00000	3,038,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,507.00000	3,978,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.88600	9.01300		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,315.00000	4,839,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,414.00000	3,960,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,508.00000	5,046,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,227.00000	3,786,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,126.00000	4,637,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,609.00000	4,141,000	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			125.57492	125.56745			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		433.00000	425,000		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		483.00000	475,000		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	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		383.00000	375,000		0.00	0	0.00
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	1.63200			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,797.00000	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		3,068.00000	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		2,525.00000	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			2.42900	2.46000			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		2,022.00000	1,727,000		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		1,537.00000	1,241,000		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		2,510.00000	2,215,000		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			8.76000	8.86200			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		7,384.00000	6,559,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

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	8.05	Put		6,930.00000	6,104,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,843.00000	7,017,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.83500	8.94000			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,974.00000	7,137,000		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		7,521.00000	6,684,000		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		8,430.00000	7,593,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91400	9.02100			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		2,153.00000	1,313,000		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		1,750.00000	910,000		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		2,560.00000	1,720,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99500	9.10600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		819.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	427,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		431.00000	0,000		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		1,210.00000	352,000		0.00	0	0.00
R213	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
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			13,575.96000	13,583.18000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		832.00000	760,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Call		832.00000	760,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		832.00000	760,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			349.10200	342.05700			0.00	0	100.00
TRT1	On	04/08/2011			353.92200	346.77900			0.00	0	0.00
YUAN/F	On	13/06/2011			1.02900	1.03300		12.66	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Call		172.00000	155,000	13.96	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Put		342.00000	365,000	13.96	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Call		68.00000	60,000	15.78	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Put		738.00000	770,000	15.78	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Call		424.00000	393,000	12.66	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Put		94.00000	103,000	12.66	0.00	0	0.00
YUAN/F	On	19/09/2011			1.04860	1.05210		14.43	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Call		248.00000	239,000	15.67	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Put		727.00000	753,000	15.67	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	1.15	Call		153.00000	147,000	16.98	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,132.00000	1,161,000	16.98	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		413.00000	398,000	14.43	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		392.00000	412,000	14.43	0.00	0	0.00
Total for Derivatives :							222,540,962.13	15,701	1,005,118.00

j-Bonds

1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABSI1	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI4	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
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
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BD0202On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153	On 25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155	On 20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160	On 12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161	On 18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171	On 21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173	On 25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
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
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN01	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC43	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEC	On 19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2COn	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27On	19/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27On	21/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27On	16/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA27On	01/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28On	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28On	21/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB82On	28/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD14On	19/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	19/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	09/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15On	18/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1D	On	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
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND117	On	26/04/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET38	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	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
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC05	On	17/04/2011			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
NTC06	On	17/04/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC1A1F	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1A2	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1A3	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1B1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1C1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1D1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1E1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.72000	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			7.67000	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			8.61000	8.70000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.63000	2.62000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.29000	7.31500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.69000	2.69000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.18000	8.21500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.32000	8.36000			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			6.96500	6.99000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.41000	8.44500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.43000	8.47500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.66500	8.78000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			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			2.70000	2.73000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.74000	8.84000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN796	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN795	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN800	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
SYN806	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
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	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
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:						222,540,962.13	15,701	1,005,118.00	