

Daily MTM Report

Daily summary for: 15/04/2011

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			6.90300	6.89910		13.26	80,116,218.00	11,606	412,467.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		24.00000	25,000	15.67	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		575.00000	572,000	15.67	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		20.00000	21,000	15.89	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		621.00000	618,000	15.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		28.00000	29,000	15.45	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		529.00000	526,000	15.45	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		272.00000	275,000	13.96	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		73.00000	72,000	13.96	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		357.00000	354,000	14.57	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		56.00000	57,000	14.57	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		242.00000	240,000	13.92	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		91.00000	93,000	13.92	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,105.00000	1,101,000	18.08	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	4,000	18.08	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		909.00000	905,000	17.20	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		8.00000	8,000	17.20	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		398.00000	395,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		47.00000	48,000	14.79	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		40.00000	41,000	15.01	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		441.00000	438,000	15.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		278.00000	276,000	14.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		77.00000	79,000	14.13	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		208.00000	206,000	13.70	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		107.00000	109,000	13.70	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		485.00000	482,000	15.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		34.00000	35,000	15.23	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		176.00000	174,000	13.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		125.00000	127,000	13.48	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		309.00000	312,000	14.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		60.00000	59,000	14.13	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		173.00000	176,000	13.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		124.00000	123,000	13.43	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		147.00000	145,000	13.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		146.00000	148,000	13.26	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		431.00000	435,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		32.00000	32,000	14.66	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		105.00000	104,000	13.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		204.00000	207,000	13.61	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		88.00000	87,000	13.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		237.00000	240,000	13.78	0.00	0	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			7.00490	7.00040		14.54	23,816,660.00	3,400	112,435.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		62.00000	64,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,112.00000	1,109,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		59.00000	61,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,159.00000	1,156,000	19.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		66.00000	68,000	18.96	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,066.00000	1,063,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		884.00000	882,000	18.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		84.00000	87,000	18.08	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		146.00000	149,000	16.31	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		546.00000	544,000	16.31	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		374.00000	379,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		174.00000	174,000	14.60	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		316.00000	321,000	14.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		216.00000	216,000	14.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		586.00000	584,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		136.00000	139,000	16.53	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		710.00000	708,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		110.00000	113,000	17.20	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		438.00000	442,000	14.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		138.00000	137,000	14.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.10370	7.09920		14.87	1,044,243.90	147	11,931.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		259.00000	264,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		510.00000	510,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		245.00000	250,000	15.93	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		546.00000	546,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		274.00000	279,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		475.00000	475,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.20800	7.20340		15.18	0.00	0	888.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		500.00000	505,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		333.00000	333,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		475.00000	479,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		358.00000	357,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		527.00000	531,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		310.00000	309,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		520.00000	524,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		317.00000	316,000	15.08	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17420	9.16910		18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,440.00000	1,444,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,471.00000	1,470,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,424.00000	1,428,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,505.00000	1,504,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,457.00000	1,461,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,438.00000	1,437,000	18.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.90300	6.89910			13.26	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			9,104.00000	9,310,000	13.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,194.00000	24,010,000	13.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			7,741.00000	7,927,000	14.13	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			27,831.00000	27,627,000	14.13	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		10,679.00000	10,907,000	13.70		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		20,769.00000	20,607,000	13.70		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		3,362.00000	3,465,000	15.23		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		48,452.00000	48,165,000	15.23		0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.00490	7.00040		14.54		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		22,712.00000	23,145,000	14.99		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		32,672.00000	32,655,000	14.99		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		21,066.00000	21,485,000	15.21		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		36,026.00000	35,995,000	15.21		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		24,495.00000	24,941,000	14.76		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		29,455.00000	29,451,000	14.76		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.25060	11.28220		12.55	62,508,333.60		5,556	22,684.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		71.00000	65,000	14.20		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		639.00000	664,000	14.20		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		63.00000	58,000	14.34		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		681.00000	707,000	14.34		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		79.00000	73,000	14.06		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		597.00000	622,000	14.06		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		589.00000	561,000	13.00		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		57.00000	60,000	13.00		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		331.00000	351,000	13.10		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		163.00000	152,000	13.10		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		133.00000	123,000	13.38		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		401.00000	422,000	13.38		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		57.00000	52,000	14.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		725.00000	751,000	14.48	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.39960	11.43060		13.96	113,996.00	10	30,045.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		389.00000	376,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		458.00000	476,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		370.00000	357,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		489.00000	507,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		409.00000	396,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		428.00000	446,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		334.00000	323,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		553.00000	573,000	14.48	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		211.00000	203,000	15.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		880.00000	903,000	15.41	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.54030	11.57150		14.37	196,185.10	17	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		515.00000	501,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		594.00000	611,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		496.00000	482,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		625.00000	642,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		534.00000	520,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		563.00000	580,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		340.00000	330,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		969.00000	990,000	15.48	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08290		14.57	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		141.00000	140,000	17.10	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		351.00000	350,000	17.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		19.00000	19,000	21.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,229.00000	1,229,000	21.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		801.00000	800,000	15.20	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		11.00000	10,000	15.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08420	0.08420		19.66	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		599.00000	599,000	16.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		179.00000	179,000	16.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		216.00000	216,000	19.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		796.00000	796,000	19.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,429.00000	1,429,000	15.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	9,000	15.03	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.94210	9.96510		11.96	3,986,782.10	401	15,822.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		287.00000	273,000	12.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		122.00000	131,000	12.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		255.00000	242,000	12.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		140.00000	150,000	12.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		321.00000	306,000	12.33	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		106.00000	114,000	12.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05960	10.08240		13.13	0.00	0	51,067.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		599.00000	583,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		167.00000	173,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		566.00000	550,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		184.00000	190,000	13.18	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		633.00000	617,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		151.00000	157,000	13.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.16750	10.19120		13.54	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		664.00000	649,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		273.00000	282,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		634.00000	620,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		293.00000	303,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		695.00000	680,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		254.00000	263,000	13.44	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			375.84100	373.82000			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			381.23500	379.18300			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.62900	343.74700			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			350.58900	348.67900			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.23640	7.21160		9.81	0.00	0	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		568.00000	592,000	12.04	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	12.04	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		520.00000	544,000	11.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	11.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		617.00000	640,000	12.23	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	12.23	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.25280	7.22740		10.71	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		615.00000	637,000	11.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		38.00000	34,000	11.68	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		572.00000	594,000	11.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		45.00000	41,000	11.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		659.00000	681,000	11.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		32.00000	28,000	11.76	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.27070	7.24520		10.95	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		669.00000	689,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		74.00000	68,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		630.00000	650,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		85.00000	79,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		709.00000	730,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		64.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.20130	8.18490		13.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,369.00000	1,381,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		484.00000	480,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,341.00000	1,353,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		506.00000	502,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,398.00000	1,410,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		463.00000	459,000	12.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.16360	7.16090		10.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		300.00000	302,000	11.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		39.00000	38,000	11.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		260.00000	262,000	11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		49.00000	48,000	11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		342.00000	344,000	11.80	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		31.00000	30,000	11.80	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.25110	7.24970		11.17	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		211.00000	212,000	11.17	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		211.00000	211,000	11.17	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		190.00000	192,000	11.31	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		240.00000	241,000	11.31	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		238.00000	239,000	11.25	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		188.00000	188,000	11.25	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future			7.71120	7.73580		14.06	0.00	0	900.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		661.00000	638,000	16.79	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		25.00000	27,000	16.79	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		616.00000	593,000	16.57	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		30.00000	32,000	16.57	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		707.00000	684,000	17.02	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		21.00000	23,000	17.02	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.82750	7.85190		15.09	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		420.00000	404,000	15.15	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		218.00000	227,000	15.15	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		391.00000	375,000	15.13	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		239.00000	248,000	15.13	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		450.00000	433,000	15.17	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		198.00000	206,000	15.17	0.00	0	0.00	
CRD1 On	05/05/2011	Index Future			156.16800	155.58800			0.00	0	2.00	
CRD1 On	04/08/2011	Index Future			158.32700	157.73800			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			346.64700	344.82400			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		41,760.00000	23,530,000		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		41,860.00000	23,630,000		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		41,660.00000	23,430,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.62200	349.77100			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		17,710.00000	36,220,000		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		17,610.00000	36,120,000		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		17,810.00000	36,320,000		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			150.10900	150.08900			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.26400	152.24300			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			406.27300	406.21300			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			5.58000	5.58000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.78000	5.78000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.89000	5.89000			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.32000	6.33000			0.00	30	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.77000	6.80000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25000	7.29000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.66000	7.70000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.01000	8.05000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.33000	8.37000			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			339.76200	337.57400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.63800	342.41800			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			7.69600	7.79900		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		341.00000	544,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		542.00000	322,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		437.00000	672,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		433.00000	246,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		260.00000	432,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		666.00000	416,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		194.00000	335,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		805.00000	524,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.84000	7.95200		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		416.00000	536,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,170.00000	1,858,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		471.00000	601,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,029.00000	1,728,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		367.00000	476,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,317.00000	1,994,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		3,119.00000	2,752,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		183.00000	247,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,893.00000	1,605,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		530.00000	673,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		821.00000	1,010,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,407.00000	1,165,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,651.00000	1,934,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		702.00000	554,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.00300	8.12400		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		1,745.00000	1,993,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,292.00000	1,103,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,849.00000	2,106,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,217.00000	1,037,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,644.00000	1,885,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,371.00000	1,174,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.19100	8.32200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,153.00000	2,405,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,557.00000	1,368,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,251.00000	2,509,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,488.00000	1,305,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,057.00000	2,302,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,628.00000	1,432,000	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			8.70300	8.80000		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		931.00000	1,359,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,396.00000	919,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,149.00000	1,636,000	10.15	1,636.00	1	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,149.00000	731,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		742.00000	1,111,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,675.00000	1,139,000	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		7,790.00000	6,889,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	7,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.79400	8.89400		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		795.00000	992,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,879.00000	6,161,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		896.00000	1,112,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,491.00000	5,792,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		705.00000	884,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,281.00000	6,545,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		6,115.00000	5,436,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,007.00000	1,242,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,839.00000	3,314,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,055.00000	2,444,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,126.00000	3,630,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,619.00000	2,208,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,646.00000	8,420,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		653.00000	512,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.88500	8.98900		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,060.00000	4,553,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,962.00000	3,522,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,291.00000	4,800,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,749.00000	3,325,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,836.00000	4,313,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,184.00000	3,729,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.98000	9.08700		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		4,620.00000	5,093,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,384.00000	4,916,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,836.00000	5,323,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,160.00000	4,706,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,408.00000	4,869,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,614.00000	5,135,000	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			208.76376	208.75934			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,459.00000	1,464,000		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		1,409.00000	1,414,000		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		1,509.00000	1,514,000		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			231.68573	231.67242			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		328.00000	314,000		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		378.00000	364,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		278.00000	264,000		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			7.29300	7.39600		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,154.00000	1,466,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		27.00000	8,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,302.00000	1,621,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		17.00000	5,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,009.00000	1,314,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		40.00000	15,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.42300	7.53600		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		432.00000	552,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,291.00000	1,073,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		486.00000	616,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,194.00000	986,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		382.00000	493,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,392.00000	1,165,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.56900	7.69100		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,602.00000	1,818,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		749.00000	625,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,691.00000	1,914,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		700.00000	584,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,514.00000	1,725,000	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		798.00000	670,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.73600	7.87100		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,853.00000	2,073,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		888.00000	762,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,936.00000	2,161,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		845.00000	723,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,772.00000	1,987,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		934.00000	802,000	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			0.36400	0.36400			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,628.00000	41,628,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,656.00000	42,656,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,590.00000	40,590,000		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			8.21400	8.30600		5.75	202,826.52	2	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		422.00000	628,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		694.00000	453,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		534.00000	772,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		563.00000	354,000	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		327.00000	501,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		843.00000	569,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.33900	8.43600		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		576.00000	707,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,637.00000	2,314,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		645.00000	788,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,467.00000	2,156,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		512.00000	633,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,813.00000	2,480,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.47400	8.57700		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,731.00000	1,958,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,077.00000	1,841,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,843.00000	2,079,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,964.00000	1,737,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,622.00000	1,841,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,194.00000	1,949,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.62300	8.73100		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,442.00000	2,686,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,360.00000	2,138,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,558.00000	2,808,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,262.00000	2,046,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,328.00000	2,566,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,461.00000	2,234,000	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			8.35300	8.44500		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		801.00000	1,107,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		502.00000	305,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		966.00000	1,304,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		396.00000	231,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		653.00000	926,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		626.00000	396,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.47100	8.56700		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		507.00000	627,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,558.00000	3,170,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		571.00000	702,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,348.00000	2,971,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		448.00000	557,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,774.00000	3,374,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.59300	8.69400		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,400.00000	2,679,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,115.00000	1,876,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,539.00000	2,827,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,000.00000	1,770,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	2,536,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,235.00000	1,988,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.72300	8.82900		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,287.00000	3,584,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		2,448.00000	2,219,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,427.00000	3,732,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,344.00000	2,124,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,150.00000	3,440,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,555.00000	2,320,000	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			6.95800	7.06700		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,050.00000	1,309,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		8.00000	2,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,427,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		5.00000	1,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		936.00000	1,191,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		13.00000	4,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.09500	7.21600		2.50	0.00	0	2,805.00
R206	On	04/08/2011	Bond Future	7.00	Call		335.00000	440,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		812.00000	650,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		380.00000	494,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		746.00000	593,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		295.00000	392,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		883.00000	713,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.24600	7.38200		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		1,192.00000	1,374,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		463.00000	374,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,259.00000	1,445,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		432.00000	347,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,127.00000	1,304,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		497.00000	403,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.43400	7.59000		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,319.00000	1,497,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		597.00000	498,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,377.00000	1,559,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		567.00000	473,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,261.00000	1,436,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		627.00000	525,000	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			8.45200	8.54400		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		551.00000	804,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		804.00000	527,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		688.00000	977,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		654.00000	413,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		433.00000	649,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		975.00000	661,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.56300	8.65900		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		777.00000	944,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,096.00000	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		865.00000	1,045,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,897.00000	2,539,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		695.00000	849,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,303.00000	2,919,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.67200	8.77200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,341.00000	2,621,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,461.00000	2,195,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,481.00000	2,770,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,329.00000	2,073,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,206.00000	2,476,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,598.00000	2,323,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.79000	8.89500		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,295.00000	3,602,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,743.00000	2,494,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,441.00000	3,755,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,628.00000	2,386,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,144.00000	3,443,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,854.00000	2,597,000	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			8.50900	8.59100		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		470.00000	670,000	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		1,023.00000	725,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		596.00000	830,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		845.00000	581,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		363.00000	531,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,222.00000	892,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.60800	8.69300		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		760.00000	906,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,429.00000	3,071,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		849.00000	1,007,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,212.00000	2,865,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		678.00000	812,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,655.00000	3,285,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.71100	8.79900		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,369.00000	2,624,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,652.00000	2,398,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,515.00000	2,780,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,509.00000	2,265,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,228.00000	2,473,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,802.00000	2,537,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.81800	8.91000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,463.00000	3,746,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,958.00000	2,721,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,617.00000	3,907,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,833.00000	2,604,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,312.00000	3,588,000	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		3,087.00000	2,843,000	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			8.78900	8.87500		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		118.00000	196,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,153.00000	2,552,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		167.00000	270,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,786.00000	2,210,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		81.00000	138,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,536.00000	2,914,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.85900	8.94800		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,046.00000	1,252,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,644.00000	4,157,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,164.00000	1,387,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,346.00000	3,876,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		937.00000	1,127,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,954.00000	4,451,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,368.00000	9,002,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		274.00000	216,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.92900	9.02100		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,446.00000	2,749,000	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		4,560.00000	4,156,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,610.00000	2,926,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,326.00000	3,936,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,291.00000	2,581,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,805.00000	4,389,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00100	9.09500		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,946.00000	4,305,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,666.00000	4,313,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,129.00000	4,499,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,469.00000	4,126,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,766.00000	4,115,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,870.00000	4,506,000	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			125.62723	125.61976			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		380.00000	373,000		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		430.00000	423,000		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		330.00000	323,000		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			1.61100	1.61100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,914.00000	2,914,000		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		3,185.00000	3,185,000		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		2,643.00000	2,643,000		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			2.41500	2.43600			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,793.00000	1,593,000		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		1,308.00000	1,107,000		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		2,282.00000	2,081,000		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			8.84500	8.93200			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		7,944.00000	7,248,000		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		7,489.00000	6,793,000		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		8,402.00000	7,706,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.92300	9.01200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,540.00000	7,839,000		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		8,088.00000	7,386,000		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		8,996.00000	8,295,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.00400	9.09500			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		2,727.00000	2,021,000		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		2,323.00000	1,617,000		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		3,134.00000	2,427,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.08800	9.18300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,406.00000	681,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,018.00000	293,000		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		1,797.00000	1,072,000		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			13,997.12000	14,010.81000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		5,108.00000	4,971,000		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		5,108.00000	4,971,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		5,108.00000	4,971,000		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			342.56700	340.74100			0.00	0	100.00
TRT1	On	04/08/2011			347.30200	345.44900			0.00	0	0.00
YUAN/FO	On	13/06/2011			1.05930	1.05860		13.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Call		267.00000	270,000	13.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Put		181.00000	177,000	13.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Call		100.00000	103,000	14.81	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Put		514.00000	510,000	14.81	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Call		619.00000	625,000	12.43	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Put		33.00000	32,000	12.43	0.00	0	0.00
YUAN/FO	On	19/09/2011			1.07920	1.07840		13.80	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Call		324.00000	330,000	14.94	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Put		540.00000	538,000	14.94	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		197.00000	202,000	16.26	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		913.00000	910,000	16.26	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		541.00000	548,000	13.80	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		257.00000	256,000	13.80	0.00	0	0.00
Total for Derivatives :							171,986,881.22	21,170	1,007,644.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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
ABL10E	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
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	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			100.00000	100.00000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
AS1110	On	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
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BID02 On	14/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BIDC11On	20/04/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
BLG1AOn	21/11/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BLG1AOn	21/11/2032	Spot Bond	100.00000	100.00000			0.00	0	0.00
BLG1AOn	21/11/2032	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
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
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

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

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	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
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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			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
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	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
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 21/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB82 On 28/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD14 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 09/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC05 On 17/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
PR2A2On	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A5fOn	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A6fOn	15/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.82000			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	7.77000			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			8.68500	8.78000			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			2.64000	2.64000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.27000	7.37000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.71000	2.71000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.19000	8.28000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.33000	8.42000			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			6.93500	7.04000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.43000	8.52000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.49000	8.57000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.77500	8.86000			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			2.13500	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.71000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.83000	8.91500			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
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
SYN79€	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79€	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							171,986,881.22	21,170	1,007,644.00